



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.06660	9.06660	8.97360	8.97360		11.96	439,077,304.80	48,428	487,472.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.72560	0.00073	0.78240	0.00078	0.726	20.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,784.12560	1.78413	1,877.18240	1.87718	1,784.126	20.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.47030	0.00047	0.44950	0.00045	0.470	20.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,933.87030	1.93387	2,026.84950	2.02685	1,933.870	20.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	10.43090	0.01043	9.12640	0.00913	10.431	16.16	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	833.83090	0.83383	925.52640	0.92553	833.831	16.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	7.57110	0.00757	6.71310	0.00671	7.571	16.72	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	940.97110	0.94097	1,033.11310	1.03311	940.971	16.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	3.55950	0.00356	3.48380	0.00348	3.559	17.81	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,186.95950	1.18696	1,279.88380	1.27988	1,186.959	17.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	33.37630	0.03338	27.54350	0.02754	33.376	13.91	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	466.77630	0.46678	553.94350	0.55394	466.776	13.91	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	18.02240	0.01802	15.40250	0.01540	18.022	15.06	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	651.42240	0.65142	741.80250	0.74180	651.422	15.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	11.66300	0.01166	10.23070	0.01023	11.663	15.93	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	795.06300	0.79506	886.63070	0.88663	795.063	15.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	66.45310		0.06645	52.14460	0.05214	66.453	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	299.85310		0.29985	378.54460	0.37854	299.853	13.04	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	56.04640		0.05605	44.12490	0.04412	56.046	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	339.44640		0.33945	420.52490	0.42052	339.446	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	47.19800		0.04720	37.30580	0.03731	47.198	13.48	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	380.59800		0.38060	463.70580	0.46371	380.598	13.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	92.83290		0.09283	72.52370	0.07252	92.833	12.61	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	226.23290		0.22623	298.92370	0.29892	226.233	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	78.63910		0.07864	61.54560	0.06155	78.639	12.83	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	262.03910		0.26204	337.94560	0.33795	262.039	12.83	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	71.10140		0.07110	55.72880	0.05573	71.101	12.96	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	284.50140		0.28450	362.12880	0.36213	284.501	12.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	128.17980		0.12818	100.05020	0.10005	128.180	12.18	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	161.57980		0.16158	226.45020	0.22645	161.580	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	109.26980		0.10927	85.28680	0.08529	109.270	12.40	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	192.66980		0.19267	261.68680	0.26169	192.670	12.40	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	99.12590		0.09913	77.40300	0.07740	99.126	12.53	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	212.52590		0.21253	283.80300	0.28380	212.526	12.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	176.77790		0.17678	136.43650	0.13644	176.778	11.97	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	110.17790		0.11018	162.83650	0.16284	110.178	11.97	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	160.23640		0.16024	124.49080	0.12449	160.236	11.97	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	123.63640		0.12364	180.89080	0.18089	123.636	11.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	154.94810		0.15495	120.71070	0.12071	154.948	11.97	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	128.34810		0.12835	187.11070	0.18711	128.348	11.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	343.14400		0.34314	276.25020	0.27625	343.144	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	36.54400		0.03654	62.65020	0.06265	36.544	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	311.59210		0.31159	248.37790	0.24838	311.592	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	44.99210		0.04499	74.77790	0.07478	44.992	11.99	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	274.13100		0.27413	215.77520	0.21578	274.131	11.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	57.53100		0.05753	92.17520	0.09218	57.531	11.98	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	392.83300		0.39283	320.84880	0.32085	392.833	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	26.23300		0.02623	47.24880	0.04725	26.233	12.00	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	359.40830		0.35941	290.75680	0.29076	359.408	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	32.80830		0.03281	57.15680	0.05716	32.808	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	351.23710		0.35124	283.45720	0.28346	351.237	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	34.63710		0.03464	59.85720	0.05986	34.637	11.99	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	574.94610		0.57495	489.37140	0.48937	574.946	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	8.34610		0.00835	15.77140	0.01577	8.346	12.38	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	480.89570		0.48090	401.76660	0.40177	480.896	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	14.29570		0.01430	28.16660	0.02817	14.296	12.01	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	409.96310		0.40996	336.40990	0.33641	409.963	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	23.36310		0.02336	42.80990	0.04281	23.363	12.00	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,866.60650		1.86661	1,773.62390	1.77362	1,866.606	18.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00650		0.00001	0.02390	0.00002	0.007	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.17990		9.17990	9.08540	9.08540		13.20	4,488,971.10	489	60,082.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	31.72770		0.03173	32.28740	0.03229	31.728	19.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,851.82770		1.85183	1,946.88740	1.94689	1,851.828	19.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	107.23650		0.10724	96.43740	0.09644	107.236	15.59	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	827.33650		0.82734	911.03740	0.91104	827.336	15.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	73.55830		0.07356	67.17320	0.06717	73.558	16.63	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,093.65830		1.09366	1,181.77320	1.18177	1,093.658	16.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	63.89240		0.06389	58.69750	0.05870	63.892	17.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,203.99240		1.20399	1,293.29750	1.29330	1,203.992	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	150.08550		0.15009	133.62460	0.13362	150.085	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	620.18550		0.62019	698.22460	0.69822	620.186	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	148.04030		0.14804	131.85040	0.13185	148.040	14.76	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 16/09/2013	Foreign Exchange Future	9.66	Put	628.14030		0.62814	706.45040	0.70645	628.140	14.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	114.55370		0.11455	102.79630	0.10280	114.554	15.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	784.65370		0.78465	867.39630	0.86740	784.654	15.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	230.30140		0.23030	202.92590	0.20293	230.301	13.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	400.40140		0.40040	467.52590	0.46753	400.401	13.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	214.32280		0.21432	189.01920	0.18902	214.323	13.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	434.42280		0.43442	503.61920	0.50362	434.423	13.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	152.16000		0.15216	135.42390	0.13542	152.160	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	612.26000		0.61226	690.02390	0.69002	612.260	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	382.96710		0.38297	335.92070	0.33592	382.967	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	203.06710		0.20307	250.52070	0.25052	203.067	12.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	285.47160		0.28547	251.12000	0.25112	285.472	13.35	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	305.57160		0.30557	365.72000	0.36572	305.572	13.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	247.44340		0.24744	217.87140	0.21787	247.443	13.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	367.54340		0.36754	432.47140	0.43247	367.543	13.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	736.83510		0.73684	660.79910	0.66080	736.835	12.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	56.93510		0.05694	75.39910	0.07540	56.935	12.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	574.83440		0.57483	510.09470	0.51009	574.834	12.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	94.93440		0.09493	124.69470	0.12469	94.934	12.53	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	539.30240		0.53930	477.44450	0.47744	539.302	12.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	109.40240		0.10940	142.04450	0.14204	109.402	12.60	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,881.80970		1.88181	1,788.72690	1.78873	1,881.810	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.90970		0.00191	3.32690	0.00333	1.910	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.28500		9.28500	9.18900	9.18900		14.10	0.00	0	22,797.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	156.15450		0.15615	144.91180	0.14491	156.155	16.84	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,171.15450		1.17115	1,255.91180	1.25591	1,171.154	16.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	89.95800		0.08996	84.96530	0.08497	89.958	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,804.95800		1.80496	1,895.96530	1.89597	1,804.958	18.79	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	269.32370		0.26932	246.60930	0.24661	269.324	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	684.32370		0.68432	757.60930	0.75761	684.324	15.16	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	244.80470		0.24480	224.76880	0.22477	244.805	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	759.80470		0.75980	835.76880	0.83577	759.805	15.44	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	160.23970		0.16024	148.59850	0.14860	160.240	16.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,145.23970		1.14524	1,229.59850	1.22960	1,145.240	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	526.11850		0.52612	478.88360	0.47888	526.118	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	269.01850		0.26902	317.78360	0.31778	269.018	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	442.15270		0.44215	401.66730	0.40167	442.153	13.89	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	357.15270		0.35715	412.66730	0.41267	357.153	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	271.94750		0.27195	248.92820	0.24893	271.948	15.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	676.94750		0.67695	749.92820	0.74993	676.948	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	580.98460		0.58098	529.56190	0.52956	580.985	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	223.88460		0.22388	268.46190	0.26846	223.885	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	552.97800		0.55298	503.67010	0.50367	552.978	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	245.87800		0.24588	292.57010	0.29257	245.878	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	540.96730		0.54097	492.58160	0.49258	540.967	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	255.96730		0.25597	303.58160	0.30358	255.967	13.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,322.03280		1.32203	1,235.47650	1.23548	1,322.033	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	37.03280		0.03703	46.47650	0.04648	37.033	14.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	695.40800		0.69541	630.88190	0.63088	695.408	13.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	160.40800		0.16041	191.88190	0.19188	160.408	13.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	597.11230		0.59711	544.49360	0.54449	597.112	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	212.11230		0.21211	255.49360	0.25549	212.112	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,896.22280		1.89622	1,803.74780	1.80375	1,896.223	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.22280		0.01122	14.74780	0.01475	11.223	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.39660		9.39660	9.29900	9.29900		14.73	3,721,053.60	396	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	170.80450		0.17080	161.76560	0.16177	170.805	18.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,774.20450		1.77420	1,862.76560	1.86277	1,774.205	18.54		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	148.27730		0.14828	145.92260	0.14592	148.277	19.14		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,001.67730		2.00168	2,096.92260	2.09692	2,001.677	19.14		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	438.81210		0.43881	407.70690	0.40771	438.812	15.19		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	642.21210		0.64221	708.70690	0.70871	642.212	15.19		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	435.51080		0.43551	404.66490	0.40466	435.511	15.22		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	648.91080		0.64891	715.66490	0.71566	648.911	15.22		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	232.71630		0.23272	218.63400	0.21863	232.716	17.35		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,336.11630		1.33612	1,419.63400	1.41963	1,336.116	17.35		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	885.65570		0.88566	819.94740	0.81995	885.656	13.59		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	189.05570		0.18906	220.94740	0.22095	189.056	13.59		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	573.79050		0.57379	532.05280	0.53205	573.791	14.40		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	427.19050		0.42719	483.05280	0.48305	427.191	14.40		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	442.14470		0.44214	410.77480	0.41077	442.145	15.17		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	635.54470		0.63554	701.77480	0.70177	635.545	15.17		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,733.43370		1.73343	1,642.81270	1.64281	1,733.434	14.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	36.83370		0.03683	43.81270	0.04381	36.834	14.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,280.43000		1.28043	1,196.77410	1.19677	1,280.430	13.84		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	83.83000		0.08383	97.77410	0.09777	83.830	13.84		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.47710		9.47710	9.37710	9.37710		15.31		0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	560.09570		0.56010	523.72570	0.52373	560.096	15.51		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	682.99570		0.68300	746.62570	0.74663	682.996	15.51		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	556.56820		0.55657	520.42480	0.52042	556.568	15.53		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	689.46820		0.68947	753.32480	0.75332	689.468	15.53		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	563.65240		0.56365	527.05030	0.52705	563.652	15.49		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	676.55240		0.67655	739.95030	0.73995	676.552	15.49		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.56980		9.56980	9.46620	9.46620		15.73		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,290.09660		1.29010	1,216.00010	1.21600	1,290.097	14.42		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	270.29660		0.27030	299.80010	0.29980	270.297	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	748.85960		0.74886	706.61680	0.70662	748.860	15.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	779.05960		0.77906	840.41680	0.84042	779.060	15.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,717.40240		1.71740	1,630.62570	1.63063	1,717.402	14.79	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	147.60240		0.14760	164.42570	0.16443	147.602	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,363.63340		1.36363	1,284.59820	1.28460	1,363.633	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	243.83340		0.24383	268.39820	0.26840	243.833	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,326.61880		1.32662	1,248.54310	1.24854	1,326.619	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	256.81880		0.25682	282.34310	0.28234	256.819	14.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.45230		10.45230	10.31350	10.31350		17.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,772.61800		1.77262	1,676.33210	1.67633	1,772.618	15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	470.31800		0.47032	512.83210	0.51283	470.318	15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,742.05020		1.74205	1,646.70930	1.64671	1,742.050	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	489.75020		0.48975	533.20930	0.53321	489.750	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,711.93360		1.71193	1,617.52930	1.61753	1,711.934	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	509.63360		0.50963	554.02930	0.55403	509.634	15.78	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.06660		9.06660	8.97360	8.97360		11.96	45,333.00	5	861.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	35,940.82940		0.35941	29,075.67740	0.29076	35,940.829	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,280.82940		0.03281	5,715.67740	0.05716	3,280.829	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	35,123.71160		0.35124	28,345.71950	0.28346	35,123.712	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,463.71160		0.03464	5,985.71950	0.05986	3,463.712	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	34,314.39970		0.34314	27,625.01960	0.27625	34,314.400	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,654.39970		0.03654	6,265.01960	0.06265	3,654.400	11.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.17990		9.17990	9.08540	9.08540		13.20	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,730.66800		0.44731	39,373.48520	0.39373	44,730.668	12.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	15,740.66800		0.15741	19,833.48520	0.19833	15,740.668	12.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,116.67140		0.44117	38,819.15410	0.38819	44,116.671	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	16,126.67140		0.16127	20,279.15410	0.20279	16,126.671	12.83	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 MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,508.48360		0.43508	38,270.61010	0.38271	43,508.484	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	16,518.48360		0.16518	20,730.61010	0.20731	16,518.484	12.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.28500		9.28500	9.18900	9.18900		14.10	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	33,071.79430		0.33072	30,184.98600	0.30185	33,071.794	14.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	53,571.79430		0.53572	60,284.98600	0.60285	53,571.794	14.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,747.49030		0.32747	29,891.35410	0.29891	32,747.490	14.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	54,247.49030		0.54247	60,991.35410	0.60991	54,247.490	14.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,426.55820		0.32427	29,601.08960	0.29601	32,426.558	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	54,926.55820		0.54927	61,701.08960	0.61701	54,926.558	14.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.07660		14.07660	13.97400	13.97400		10.49	0.00	0	18,091.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,077.12150		2.07712	1,975.25950	1.97526	2,077.121	17.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.52150		0.00052	1.25950	0.00126	0.521	17.31	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,085.50500		1.08550	990.44780	0.99045	1,085.505	13.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	8.90500		0.00891	16.44780	0.01645	8.905	13.63	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	374.46290		0.37446	326.73780	0.32674	374.463	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	87.86290		0.08786	142.73780	0.14274	87.863	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	11.54820		0.01155	15.92210	0.01592	11.548	14.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,234.94820		1.23495	1,341.92210	1.34192	1,234.948	14.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	82.18650		0.08219	85.14610	0.08515	82.186	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	405.58650		0.40559	511.14610	0.51115	405.587	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	38.70710		0.03871	45.62500	0.04563	38.707	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	612.10710		0.61211	721.62500	0.72162	612.107	11.39	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	25.54170		0.02554	34.77010	0.03477	25.542	11.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	748.94170		0.74894	860.77010	0.86077	748.942	11.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	367.10510		0.36711	320.38530	0.32039	367.105	10.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	90.50510		0.09051	146.38530	0.14639	90.505	10.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	359.80930		0.35981	314.10150	0.31410	359.809	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	93.20930		0.09321	150.10150	0.15010	93.209	10.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	97.37740	0.09738	98.32880	0.09833	97.377	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	360.77740	0.36078	464.32880	0.46433	360.777	10.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.24550	14.24550	14.14110	14.14110		12.00	0.00	0	2,745.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	239.07630	0.23908	228.00770	0.22801	239.076	12.90	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	753.57630	0.75358	846.90770	0.84691	753.576	12.90	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	244.22890	0.24423	232.87000	0.23287	244.229	12.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	738.72890	0.73873	831.77000	0.83177	738.729	12.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	241.64060	0.24164	230.42650	0.23043	241.641	12.88	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	746.14060	0.74614	839.32650	0.83933	746.141	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.40370	14.40370	14.29760	14.29760		12.57	0.00	0	982.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	387.23450	0.38723	374.68990	0.37469	387.234	13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	893.53450	0.89353	987.08990	0.98709	893.534	13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	392.96420	0.39296	380.19160	0.38019	392.964	13.32	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	879.26420	0.87926	972.59160	0.97259	879.264	13.32	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	390.09060	0.39009	377.43070	0.37743	390.091	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	886.39060	0.88639	979.83070	0.97983	886.391	13.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.57350	14.57350	14.46530	14.46530		13.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	828.83900	0.82884	801.71970	0.80172	828.839	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	565.33900	0.56534	646.41970	0.64642	565.339	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	838.56990	0.83857	811.04260	0.81104	838.570	12.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	555.06990	0.55507	635.74260	0.63574	555.070	12.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	833.69210	0.83369	806.36970	0.80637	833.692	12.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	560.19210	0.56019	641.06970	0.64107	560.192	12.87	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09130	0.09130	0.09070	0.09070		22.09	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	312.15740	0.00312	283.06770	0.00283	312.157	20.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	182.15740	0.00182	213.06770	0.00213	182.157	20.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	34.12940	0.00034	31.77960	0.00032	34.129	22.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	904.12940	0.00904	961.77960	0.00962	904.129	22.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	2.41750		0.00002	2.25460	0.00002	2.418	24.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,872.41750		0.01872	1,932.25460	0.01932	1,872.418	24.14	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09250		0.09250	0.09190	0.09190		20.33	0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	551.05710		0.00551	519.19800	0.00519	551.057	18.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	301.05710		0.00301	329.19800	0.00329	301.057	18.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	187.70300		0.00188	178.18810	0.00178	187.703	20.33	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	937.70300		0.00938	988.18810	0.00988	937.703	20.33	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	60.91630		0.00061	58.97370	0.00059	60.916	22.06	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,810.91630		0.01811	1,868.97370	0.01869	1,810.916	22.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.84200		11.84200	11.77590	11.77590		11.45	592,100.00	50	72,488.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	25.55560		0.02556	24.59740	0.02460	25.556	13.09	5,392.23	211	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	683.55560		0.68356	748.69740	0.74870	683.556	13.09	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	16.81390		0.01681	16.41100	0.01641	16.814	13.41	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	804.81390		0.80481	870.51100	0.87051	804.814	13.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	11.37850		0.01138	11.24280	0.01124	11.378	13.70	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	919.37850		0.91938	985.34280	0.98534	919.379	13.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	198.17190		0.19817	176.88350	0.17688	198.172	11.44	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	156.17190		0.15617	200.98350	0.20098	156.172	11.44	32,952.27	211	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	86.94870		0.08695	80.15600	0.08016	86.949	12.08	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	344.94870		0.34495	404.25600	0.40426	344.949	12.08	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	64.76600		0.06477	60.33850	0.06034	64.766	12.33	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	422.76600		0.42277	484.43850	0.48444	422.766	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	599.52670		0.59953	545.55210	0.54555	599.527	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	17.52670		0.01753	29.65210	0.02965	17.527	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	476.78600		0.47679	429.57660	0.42958	476.786	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	34.78600		0.03479	53.67660	0.05368	34.786	11.41	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	255.58190		0.25558	226.45350	0.22645	255.582	11.44	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	113.58190		0.11358	150.55350	0.15055	113.582	11.44	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	618.07640		0.61808	562.96730	0.56297	618.076	11.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	16.07640		0.01608	27.06730	0.02707	16.076	11.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	608.64160		0.60864	554.23610	0.55424	608.642	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	16.64160		0.01664	28.33610	0.02834	16.642	11.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.99810		11.99810	11.93070	11.93070		12.54	0.00	0	20,496.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	236.86090		0.23686	225.75130	0.22575	236.861	13.23	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	588.76090		0.58876	645.05130	0.64505	588.761	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	129.81050		0.12981	124.71480	0.12471	129.810	14.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	981.71050		0.98171	1,044.01480	1.04401	981.711	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	357.11110		0.35711	339.24020	0.33924	357.111	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	369.01110		0.36901	418.54020	0.41854	369.011	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	320.78550		0.32079	305.00630	0.30501	320.785	12.74	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	422.68550		0.42269	474.30630	0.47431	422.686	12.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	267.61620		0.26762	254.82840	0.25483	267.616	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	519.51620		0.51952	574.12840	0.57413	519.516	13.03	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	614.60720		0.61461	578.75800	0.57876	614.607	12.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	166.50720		0.16651	198.05800	0.19806	166.507	12.18	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	365.99540		0.36600	347.29710	0.34730	365.995	12.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	357.89540		0.35790	406.59710	0.40660	357.895	12.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	361.36370		0.36136	343.24790	0.34325	361.364	12.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	363.26370		0.36326	412.54790	0.41255	363.264	12.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.14510		12.14510	12.07610	12.07610		13.33	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,080.83520		1.08084	1,029.93830	1.02994	1,080.835	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	135.73520		0.13574	153.83830	0.15384	135.735	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	897.99160		0.89799	854.26200	0.85426	897.992	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	195.89160		0.19589	221.16200	0.22116	195.892	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	862.44710		0.86245	821.99110	0.82199	862.447	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	210.34710		0.21035	238.89110	0.23889	210.347	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	827.65070		0.82765	790.58180	0.79058	827.651	12.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	225.55070		0.22555	257.48180	0.25748	225.551	12.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.30280		12.30280	12.23210	12.23210		13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	555.29800		0.55530	538.92230	0.53892	555.298	14.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	752.49800		0.75250	806.82230	0.80682	752.498	14.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	551.65130		0.55165	535.43000	0.53543	551.651	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	758.85130		0.75885	813.33000	0.81333	758.851	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	558.96810		0.55897	542.43710	0.54244	558.968	14.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	746.16810		0.74617	800.33710	0.80034	746.168	14.12	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.66430		118.66430	118.66430	118.66430			0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.39740		119.39740	119.37158	119.37158			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,407.40000		1.40740	1,381.58000	1.38158	1,407.400		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	1,397.40000		1.39740	1,371.58000	1.37158	1,397.400		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	1,387.40000		1.38740	1,361.58000	1.36158	1,387.400		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.47814		115.47814	115.47814	115.47814			0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.18815		116.18815	116.16002	116.16002			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,198.15000		1.19815	1,170.02000	1.17002	1,198.150		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,188.15000		1.18815	1,160.02000	1.16002	1,188.150		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	1,178.15000		1.17815	1,150.02000	1.15002	1,178.150		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			121.00248		121.00248	121.00248	121.00248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future			121.62879		121.62879	121.59854	121.59854				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,638.79000		2.63879	2,608.54000	2.60854	2,638.790			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	2,628.79000		2.62879	2,598.54000	2.59854	2,628.790			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,618.79000		2.61879	2,588.54000	2.58854	2,618.790			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			426.26300		426.26300	426.72700	426.72700				264,283,060.00	62	62.00
AL37	On 07/11/2013	Index Future			432.28400		432.28400	432.76000	432.76000				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			520.99300		520.99300	522.06500	522.06500				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			528.35300		528.35300	529.44600	529.44600				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			463.37800		463.37800	464.39600	464.39600				0.00	0	725.00
ALBI	On 07/11/2013	Index Future			469.92400		469.92400	470.96200	470.96200				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.25250		9.25250	9.22730	9.22730		8.20		37,463,372.50	4,049	14,472.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	505.68730		0.50569	483.48230	0.48348	505.687	12.02		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	13.18730		0.01319	16.18230	0.01618	13.187	12.02		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	524.72220		0.52472	502.34410	0.50234	524.722	12.17		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	12.22220		0.01222	15.04410	0.01504	12.222	12.17		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	515.19490		0.51519	492.91430	0.49291	515.195	12.10		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	12.69490		0.01269	15.61430	0.01561	12.695	12.10		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.30810		9.30810	9.28190	9.28190		9.40		0.00	0	7,578.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	39.36680		0.03937	39.63450	0.03963	39.367	13.35		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,031.26680		1.03127	1,057.73450	1.05773	1,031.267	13.35		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	478.85420		0.47885	457.00180	0.45700	478.854	9.87		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	70.75420		0.07075	75.10180	0.07510	70.754	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	471.03930		0.47104	449.44280	0.44944	471.039	9.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	72.93930		0.07294	77.54280	0.07754	72.939	9.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	214.74530		0.21475	206.45160	0.20645	214.745	9.40	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	206.64530		0.20665	224.55160	0.22455	206.645	9.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	847.30420		0.84730	823.62310	0.82362	847.304	12.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	39.20420		0.03920	41.72310	0.04172	39.204	12.68	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	564.55610		0.56456	541.36490	0.54136	564.556	10.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	56.45610		0.05646	59.46490	0.05946	56.456	10.32	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	486.72310		0.48672	464.61930	0.46462	486.723	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	68.62310		0.06862	72.71930	0.07272	68.623	9.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35960		9.35960	9.33310	9.33310		10.25	467,980.00	50	2,009.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	58.23940		0.05824	59.08440	0.05908	58.239	13.35	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,298.63940		1.29864	1,325.98440	1.32598	1,298.639	13.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	255.67130		0.25567	248.68870	0.24869	255.671	10.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	366.07130		0.36607	385.58870	0.38559	366.071	10.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	252.11660		0.25212	245.23680	0.24524	252.117	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	372.51660		0.37252	392.13680	0.39214	372.517	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	213.09060		0.21309	207.30560	0.20731	213.091	10.84	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	453.49060		0.45349	474.20560	0.47421	453.491	10.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	834.99530		0.83500	810.43980	0.81044	834.995	11.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	75.39530		0.07540	77.33980	0.07734	75.395	11.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	259.27490		0.25927	252.18770	0.25219	259.275	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	359.67490		0.35967	379.08770	0.37909	359.675	10.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.41440		9.41440	9.38620	9.38620		10.86	20,146,816.00	2,140	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	342.63060		0.34263	333.07350	0.33307	342.631	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	438.23060		0.43823	456.87350	0.45687	438.231	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	350.12030		0.35012	340.32700	0.34033	350.120	11.05	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	425.72030		0.42572	444.12700	0.44413	425.720	11.05	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	346.35550		0.34636	336.68250	0.33668	346.356	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	431.95550		0.43196	450.48250	0.45048	431.956	11.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.00430		10.00430	9.93930	9.93930		13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,845.34370		2.84534	2,784.63490	2.78463	2,845.344	15.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	91.04370		0.09104	95.33490	0.09533	91.044	15.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,796.94650		2.79695	2,736.33850	2.73634	2,796.947	14.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	92.64650		0.09265	97.03850	0.09704	92.646	14.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,748.57170		2.74857	2,688.06990	2.68807	2,748.572	14.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	94.27170		0.09427	98.76990	0.09877	94.272	14.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98050		8.98050	8.88990	8.88990		8.93	71,844.00	8	26.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	126.88790		0.12689	97.05910	0.09706	126.888	9.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	86.38790		0.08639	147.15910	0.14716	86.388	9.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	121.24130		0.12124	93.16640	0.09317	121.241	9.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	90.74130		0.09074	153.26640	0.15327	90.741	9.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	115.74380		0.11574	89.39810	0.08940	115.744	8.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	95.24380		0.09524	159.49810	0.15950	95.244	8.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.07280		9.07280	8.98170	8.98170		10.94	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	232.72430		0.23272	199.05210	0.19905	232.724	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	249.92430		0.24992	307.35210	0.30735	249.924	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	228.48790		0.22849	195.40970	0.19541	228.488	11.05	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	255.68790		0.25569	313.70970	0.31371	255.688	11.05	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	224.31920		0.22432	191.82430	0.19182	224.319	11.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	261.51920		0.26152	320.12430	0.32012	261.519	11.08	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.13640		0.13640	0.10250	0.10250			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			59.92360		59.92360	44.91340	44.91340			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADC	On 14/06/2013	Can-Do Future			5.15020		5.15020	5.34010	5.34010			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			8,360.77510		8,360.77510	-8,906.40810	-8,906.40810			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,607.55030		8,607.55030	-8,574.91020	-8,574.91020			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			5.15020		5.15020	5.34010	5.34010			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			316.79680		316.79680	350.06240	350.06240			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			109.76340		109.76340	85.00330	85.00330			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			92.64370		92.64370	70.45140	70.45140			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00000		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00000		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.65540		9.65540	9.60610	9.60610		11.80	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	211.23860		0.21124	187.84680	0.18785	211.239	11.69	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	95.83860		0.09584	121.74680	0.12175	95.839	11.69	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	205.24830		0.20525	182.31520	0.18232	205.248	11.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	99.84830		0.09985	126.21520	0.12622	99.848	11.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	199.36650		0.19937	176.88770	0.17689	199.367	11.71	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	103.96650		0.10397	130.78770	0.13079	103.966	11.71	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.78680		9.78680	9.73650	9.73650		13.19	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	288.32660		0.28833	270.78430	0.27078	288.327	13.30	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	341.52660		0.34153	374.28430	0.37428	341.527	13.30	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	284.40900		0.28441	267.03800	0.26704	284.409	13.33	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	347.60900		0.34761	380.53800	0.38054	347.609	13.33	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	280.54070		0.28054	263.34130	0.26334	280.541	13.35	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	353.74070		0.35374	386.84130	0.38684	353.741	13.35	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry			9.23240		9.23240	9.20690	9.20690		9.76	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Call	61.12540		0.06113	49.61550	0.04962	61.125	10.81	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Put	18.72540		0.01873	32.71550	0.03272	18.725	10.81	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Call	53.99040		0.05399	43.33740	0.04334	53.990	10.64	0.00	0	10,000.00
DAAD	On 09/05/2013	Any day expiry	9.20	Put	21.59040		0.02159	36.43740	0.03644	21.590	10.64	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Call	47.23230		0.04723	39.17010	0.03917	47.232	10.46	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Put	24.83230		0.02483	42.27010	0.04227	24.832	10.46	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	558.57610		0.55858	561.98190	0.56198	558.576	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	372.87610		0.37288	376.28190	0.37628	372.876	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	553.52020		0.55352	556.93500	0.55694	553.520	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	377.82020		0.37782	381.23500	0.38123	377.820	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	548.50390		0.54850	551.92730	0.55193	548.504	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	382.80390		0.38280	386.22730	0.38623	382.804	13.05	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.60520		9.60520	9.55480	9.55480		13.00	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	12.23000		0.01223	19.50910	0.01951	12.230	14.60	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	57.03000		0.05703	114.70910	0.11471	57.030	14.60	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	2.06690		0.00207	7.53850	0.00754	2.067	17.80	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	146.86690		0.14687	202.73850	0.20274	146.867	17.80	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	0.29950		0.00030	2.56200	0.00256	0.299	21.64	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	265.09950		0.26510	317.76200	0.31776	265.100	21.64	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	0.25880		0.00026	2.35220	0.00235	0.259	21.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 07/05/2013	Any day expiry	9.88	Put	275.05880		0.27506	327.55220	0.32755	275.059	21.96	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	0.22420		0.00022	2.16130	0.00216	0.224	22.28	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	285.02420		0.28502	337.36130	0.33736	285.024	22.28	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry			7.66690		7.66690	7.62050	7.62050		12.49	0.00	5,000	5,000.00
DANZ	On 09/05/2013	Any day expiry	7.59	Call	88.30470		0.08830	63.11130	0.06311	88.305	13.82	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Put	11.40470		0.01140	32.61130	0.03261	11.405	13.82	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Call	80.10640		0.08011	56.61890	0.05662	80.106	13.60	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Put	13.20640		0.01321	36.11890	0.03612	13.206	13.60	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.61	Call	72.17160		0.07217	51.61820	0.05162	72.172	13.38	0.00	0	10,000.00
DANZ	On 09/05/2013	Any day expiry	7.61	Put	15.27160		0.01527	41.11820	0.04112	15.272	13.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.04580		9.04580	8.95320	8.95320		11.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	24.86840		0.02487	18.91960	0.01892	24.868	13.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	329.06840		0.32907	415.71960	0.41572	329.068	13.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	11.27880		0.01128	9.46850	0.00947	11.279	14.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	475.47880		0.47548	566.26850	0.56627	475.479	14.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	7.51340		0.00751	6.60350	0.00660	7.513	14.92	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	561.71340		0.56171	653.40350	0.65340	561.713	14.92	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	106.64420		0.10664	77.10340	0.07710	106.644	11.71	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	100.84420		0.10084	163.90340	0.16390	100.844	11.71	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	101.59810		0.10160	73.87070	0.07387	101.598	11.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	105.79810		0.10580	170.67070	0.17067	105.798	11.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	97.29360		0.09729	70.75680	0.07076	97.294	11.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	111.49360		0.11149	177.55680	0.17756	111.494	11.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	946.02970		0.94603	853.72520	0.85373	946.030	15.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.22970		0.00023	0.52520	0.00053	0.230	15.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	846.21130		0.84621	754.16410	0.75416	846.211	15.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.41130		0.00041	0.96410	0.00096	0.411	15.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.25	Call	796.35500		0.79635	704.50940	0.70451	796.355	14.77	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.55500		0.00056	1.30940	0.00131	0.555	14.77	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.04830		9.04830	8.95560	8.95560		11.78	0.00	25,000	25,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	129.35120		0.12935	93.51860	0.09352	129.351	11.82	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	91.05120		0.09105	147.91860	0.14792	91.051	11.82	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	146.72730		0.14673	105.30160	0.10530	146.727	11.84	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	78.42730		0.07843	129.70160	0.12970	78.427	11.84	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	140.79280		0.14079	101.24370	0.10124	140.793	11.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	82.49280		0.08249	135.64370	0.13564	82.493	11.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	135.00040		0.13500	97.31750	0.09732	135.000	11.82	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	86.70040		0.08670	141.71750	0.14172	86.700	11.82	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.07380		9.07380	8.98080	8.98080		11.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	75.72150		0.07572	60.40810	0.06041	75.721	13.06	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	311.92150		0.31192	389.60810	0.38961	311.922	13.06	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	191.43050		0.19143	149.51210	0.14951	191.430	11.98	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	117.63050		0.11763	168.71210	0.16871	117.630	11.98	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	80.55080		0.08055	64.14960	0.06415	80.551	12.97	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	296.75080		0.29675	373.34960	0.37335	296.751	12.97	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	78.10140		0.07810	62.25160	0.06225	78.101	13.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	304.30140		0.30430	381.45160	0.38145	304.301	13.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.07510		9.07510	8.98200	8.98200		12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	188.66470		0.18866	148.05230	0.14805	188.665	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	123.56470		0.12356	176.05230	0.17605	123.565	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	200.01630		0.20002	156.90600	0.15691	200.016	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	114.91630		0.11492	164.90600	0.16491	114.916	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	194.28920		0.19429	152.19190	0.15219	194.289	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	119.18920		0.11919	170.19190	0.17019	119.189	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.08110		9.08110	8.98800	8.98800		12.18	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
DAUS	On 26/06/2013	Any day expiry	9.35	Call	77.93440		0.07793	63.14530	0.06315	77.934	13.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	346.83440		0.34683	425.14530	0.42515	346.834	13.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	49.35690		0.04936	40.98400	0.04098	49.357	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	478.25690		0.47826	562.98400	0.56298	478.257	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	38.58830		0.03859	32.68720	0.03269	38.588	14.31	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	557.48830		0.55749	644.68720	0.64469	557.488	14.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	185.30720		0.18531	147.03430	0.14703	185.307	12.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	144.20720		0.14421	199.03430	0.19903	144.207	12.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	180.14470		0.18014	143.20820	0.14321	180.145	12.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	149.04470		0.14904	205.20820	0.20521	149.045	12.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	175.07980		0.17508	139.46970	0.13947	175.080	12.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	153.97980		0.15398	211.46970	0.21147	153.980	12.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	983.09980		0.98310	891.49440	0.89149	983.100	13.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	1.99980		0.00200	3.49440	0.00349	2.000	13.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	884.09840		0.88410	793.75290	0.79375	884.098	13.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	2.99840		0.00300	5.75290	0.00575	2.998	13.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	835.00290		0.83500	745.33610	0.74534	835.003	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	3.90290		0.00390	7.33610	0.00734	3.903	13.05	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.11250		9.11250	9.01900	9.01900		12.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	177.01030		0.17701	148.83550	0.14884	177.010	12.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	254.51030		0.25451	319.83550	0.31984	254.510	12.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	173.33330		0.17333	145.75500	0.14575	173.333	12.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	260.83330		0.26083	326.75500	0.32675	260.833	12.77	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	169.72430		0.16972	142.73310	0.14273	169.724	12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	267.22430		0.26722	333.73310	0.33373	267.224	12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	50.01630		0.05002	43.99460	0.04399	50.016	15.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	737.51630		0.73752	824.99460	0.82499	737.516	15.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.11740		9.11740	9.02370	9.02370		12.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.35	Call	134.15300		0.13415	113.68510	0.11369	134.153	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	366.75300		0.36675	439.98510	0.43999	366.753	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	96.28430		0.09628	82.67190	0.08267	96.284	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	488.88430		0.48888	568.97190	0.56897	488.884	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	80.39190		0.08039	69.78610	0.06979	80.392	14.30	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	562.99190		0.56299	646.08610	0.64609	562.992	14.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	253.28640		0.25329	212.02330	0.21202	253.286	12.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	175.88640		0.17589	228.32330	0.22832	175.886	12.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	248.01930		0.24802	207.89770	0.20790	248.019	12.46	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	180.61930		0.18062	234.19770	0.23420	180.619	12.46	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	242.82780		0.24283	203.84360	0.20384	242.828	12.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	185.42780		0.18543	240.14360	0.24014	185.428	12.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,023.93190		1.02393	933.76700	0.93377	1,023.932	13.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.53190		0.00653	10.06700	0.01007	6.532	13.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	926.60390		0.92660	838.44120	0.83844	926.604	13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	9.20390		0.00920	14.74120	0.01474	9.204	13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	878.64860		0.87865	791.44500	0.79144	878.649	12.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	11.24860		0.01125	17.74500	0.01775	11.249	12.96	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.12340		9.12340	9.02960	9.02960		12.66	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	238.82320		0.23882	201.63930	0.20164	238.823	12.57	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	205.42320		0.20542	262.03930	0.26204	205.423	12.57	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	233.97590		0.23398	197.82520	0.19783	233.976	12.59	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	210.57590		0.21058	268.22520	0.26823	210.576	12.59	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	229.20270		0.22920	194.07510	0.19408	229.203	12.60	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	215.80270		0.21580	274.47510	0.27448	215.803	12.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.15470		9.15470	9.06050	9.06050		12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	88.42000		0.08842	78.93670	0.07894	88.420	15.32	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	773.72000		0.77372	858.43670	0.85844	773.720	15.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	204.44950		0.20445	177.99550	0.17800	204.450	13.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	359.74950		0.35975	427.49550	0.42750	359.749	13.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	147.58800		0.14759	129.23170	0.12923	147.588	14.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	502.88800		0.50289	578.73170	0.57873	502.888	14.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	127.49070		0.12749	112.62870	0.11263	127.491	14.43	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	572.79070		0.57279	652.12870	0.65213	572.791	14.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	229.01400		0.22901	199.38340	0.19938	229.014	13.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	314.31400		0.31431	378.88340	0.37888	314.314	13.26	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	211.19970		0.21120	183.86760	0.18387	211.200	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	346.49970		0.34650	413.36760	0.41337	346.500	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	207.79830		0.20780	180.90920	0.18091	207.798	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	353.09830		0.35310	420.40920	0.42041	353.098	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	972.52710		0.97253	886.30250	0.88630	972.527	13.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.82710		0.01783	25.80250	0.02580	17.827	13.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	925.29740		0.92530	840.57410	0.84057	925.297	12.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	20.59740		0.02060	30.07410	0.03007	20.597	12.98	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.18830		9.18830	9.09370	9.09370		13.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	259.91510		0.25992	229.83730	0.22984	259.915	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	371.61510		0.37162	436.13730	0.43614	371.615	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	256.36140		0.25636	226.67630	0.22668	256.361	13.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	378.06140		0.37806	442.97630	0.44298	378.061	13.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	119.21130		0.11921	107.16810	0.10717	119.211	15.53	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	810.91130		0.81091	893.46810	0.89347	810.911	15.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	267.16470		0.26716	236.28780	0.23629	267.165	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	358.86470		0.35886	422.58780	0.42259	358.865	13.63	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	263.51670		0.26352	233.04170	0.23304	263.517	13.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	365.21670		0.36522	429.34170	0.42934	365.217	13.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.19190		9.19190	9.09730	9.09730		13.42	0.00	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	9.60	Call	176.96730		0.17697	157.58330	0.15758	176.967	14.63	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	585.06730		0.58507	660.28330	0.66028	585.067	14.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	284.24050		0.28424	251.73320	0.25173	284.240	13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	342.34050		0.34234	404.43320	0.40443	342.341	13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	280.42230		0.28042	248.35830	0.24836	280.422	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	348.52230		0.34852	411.05830	0.41106	348.522	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	199.82530		0.19983	177.31850	0.17732	199.825	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	517.92530		0.51793	590.01850	0.59002	517.925	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,020.24630		1.02025	934.40920	0.93441	1,020.246	13.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	28.34630		0.02835	37.10920	0.03711	28.346	13.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	973.84780		0.97385	889.92720	0.88993	973.848	13.18	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	31.94780		0.03195	42.62720	0.04263	31.948	13.18	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	288.10860		0.28811	255.15560	0.25516	288.109	13.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	336.20860		0.33621	397.85560	0.39786	336.209	13.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.22310		9.22310	9.12810	9.12810		13.56	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	272.26610		0.27227	243.75270	0.24375	272.266	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	459.16610		0.45917	525.65270	0.52565	459.166	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	253.30880		0.25331	226.86450	0.22686	253.309	14.33	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	500.20880		0.50021	568.76450	0.56876	500.209	14.33	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	127.70190		0.12770	116.32780	0.11633	127.702	16.17	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	974.60190		0.97460	1,058.22780	1.05823	974.602	16.17	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	278.90200		0.27890	249.66890	0.24967	278.902	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	445.80200		0.44580	511.56890	0.51157	445.802	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	275.56260		0.27556	246.69250	0.24669	275.563	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	452.46260		0.45246	518.59250	0.51859	452.463	14.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.23030		9.23030	9.13520	9.13520		13.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	272.11930		0.27212	244.31760	0.24432	272.119	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	481.81930		0.48182	549.11760	0.54912	481.819	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.45	Call	268.96210		0.26896	241.49860	0.24150	268.962	14.29	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	488.66210		0.48866	556.29860	0.55630	488.662	14.29	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	225.95870		0.22596	203.16840	0.20317	225.959	14.72	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	595.65870		0.59566	667.96840	0.66797	595.659	14.72	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,023.34660		1.02335	939.13430	0.93913	1,023.347	13.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	43.04660		0.04305	53.93430	0.05393	43.047	13.28	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	275.31490		0.27531	247.16900	0.24717	275.315	14.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	475.01490		0.47501	541.96900	0.54197	475.015	14.23	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.26600		9.26600	9.17040	9.17040		13.90	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	325.12680		0.32513	295.08260	0.29508	325.127	14.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	489.12680		0.48913	554.68260	0.55468	489.127	14.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	321.75180		0.32175	292.03340	0.29203	321.752	14.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	495.75180		0.49575	561.63340	0.56163	495.752	14.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	318.41320		0.31841	289.01760	0.28902	318.413	14.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	502.41320		0.50241	568.61760	0.56862	502.413	14.44	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.37630		9.37630	9.27900	9.27900		14.54	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	621.78350		0.62178	575.28370	0.57528	621.783	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	335.48350		0.33548	386.28370	0.38628	335.483	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	616.77760		0.61678	570.63290	0.57063	616.778	13.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	340.47760		0.34048	391.63290	0.39163	340.478	13.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	611.81280		0.61181	566.02170	0.56602	611.813	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	345.51280		0.34551	397.02170	0.39702	345.513	14.02	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.39900		9.39900	9.30130	9.30130		14.75	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	652.93290		0.65293	605.60210	0.60560	652.933	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	343.93290		0.34393	394.30210	0.39430	343.933	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	647.93270		0.64793	600.95310	0.60095	647.933	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	348.93270		0.34893	399.65310	0.39965	348.933	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	642.97270		0.64297	596.33940	0.59634	642.973	14.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Put	353.97270		0.35397	405.03940	0.40504	353.973	14.10	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			122.96062		122.96062	122.96062	122.96062			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.06316		116.06316	116.03469	116.03469			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,073.16000		1.07316	1,044.69000	1.04469	1,073.160		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	1,063.16000		1.06316	1,034.69000	1.03469	1,063.160		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	1,053.16000		1.05316	1,024.69000	1.02469	1,053.160		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 02/05/2013	Bond Future			8.12000		94.94013	8.12000	94.94013			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.20482		96.03681	8.16449	96.41142			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,944.61000		6.94461	7,319.22000	7.31922	6,944.610		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,985.48000		84.98548	85,360.09000	85.36009	84,985.480		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

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			8.28400		93.61208	8.24228	93.99322				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,847.84000		1.84784	2,228.98000	2.22898	1,847.840			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	1,936.12000		1.93612	2,317.26000	2.31726	1,936.120			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	2,024.27000		2.02427	2,405.41000	2.40541	2,024.270			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			462.31600		462.31600	463.31900	463.31900				0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	163,260.00000		16.32600	173,290.00000	17.32900	163,260.000			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	163,160.00000		16.31600	173,190.00000	17.31900	163,160.000			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	163,060.00000		16.30600	173,090.00000	17.30900	163,060.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			468.84700		468.84700	469.86900	469.86900				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	228,570.00000		22.85700	238,790.00000	23.87900	228,570.000			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	228,470.00000		22.84700	238,690.00000	23.86900	228,470.000			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	228,370.00000		22.83700	238,590.00000	23.85900	228,370.000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
IGOV	On 01/08/2013		Index Future		211.02100	211.02100	211.23100	211.23100		0.00	0	885.00
IGOV	On 07/11/2013		Index Future		214.03000	214.03000	214.24500	214.24500		0.00	0	7.00
ILBI	On 01/08/2013		Index Future		571.21300	571.21300	571.21300	571.21300		0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap		8.82200	0.02000	8.82200	-0.02000	15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap		8.68300	0.10773	8.68300	0.10773	15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139	15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap		8.97500	0.08468	8.97500	0.08468	15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap		8.96200	0.09581	8.96200	0.09581	15.00	0.00	0	0.00
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		5.11000	94.89000	5.10000	94.90000		0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future		5.06000	94.94000	5.04000	94.96000		0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future		5.02000	94.98000	5.00000	95.00000		0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future		4.95000	95.05000	4.94000	95.06000		0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future		4.91000	95.09000	4.89000	95.11000		0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future		4.87000	95.13000	4.85000	95.15000		0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future		4.85000	95.15000	4.83000	95.17000		0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		4.86000	95.14000	4.85000	95.15000		0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		4.93000	95.07000	4.91000	95.09000		0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		5.02000	94.98000	5.00000	95.00000		0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		5.14000	94.86000	5.12000	94.88000		0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		5.27000	94.73000	5.25000	94.75000		0.00	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			7.69320		7.69320	7.64700	7.64700		8.20		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	359.37360		0.35937	318.30640	0.31831	359.374	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.17360		0.00617	11.30640	0.01131	6.174	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	349.93950		0.34994	309.23100	0.30923	349.939	9.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	6.73950		0.00674	12.23100	0.01223	6.740	9.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	340.55180		0.34055	300.22130	0.30022	340.552	9.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	7.35180		0.00735	13.22130	0.01322	7.352	9.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.74880		7.74880	7.70240	7.70240		9.78		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	274.97900		0.27498	248.62200	0.24862	274.979	10.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	116.17900		0.11618	136.22200	0.13622	116.179	10.01		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	268.54460		0.26854	242.55800	0.24256	268.545	9.99		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	119.74460		0.11974	140.15800	0.14016	119.745	9.99		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	262.18980		0.26219	236.57520	0.23658	262.190	9.98		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	123.38980		0.12339	144.17520	0.14418	123.390	9.98		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.22500		112.49405	6.22500	112.49405				0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.19198		114.46398	6.15609	114.73837				0.00	0	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	7,994.16000		7.99416	8,268.55000	8.26855	7,994.160			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	8,063.53000		8.06353	8,337.92000	8.33792	8,063.530			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	8,132.84000		8.13284	8,407.23000	8.40723	8,132.840			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			6.22864		112.16519	6.19110	112.44493				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,923.06000		1.92306	2,202.80000	2.20280	1,923.060			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	1,995.79000		1.99579	2,275.53000	2.27553	1,995.790			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	2,068.47000		2.06847	2,348.21000	2.34821	2,068.470			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.15000		120.23179	5.15000	120.23179		1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.06297		121.94339	5.03445	122.00582		1.51	0.00	0	11,292.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,487.76000		92.48776	92,550.19000	92.55019	92,487.760	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.02632		116.85961	4.99231	116.92447		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,177.88000		1.17788	1,234.11000	1.23411	1,177.880	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	110.09000		0.11009	101.46000	0.10146	110.090	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,193.60000		1.19360	1,250.04000	1.25004	1,193.600	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	106.99000		0.10699	98.57000	0.09857	106.990	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,209.39000		1.20939	1,266.05000	1.26605	1,209.390	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	103.96000		0.10396	95.76000	0.09576	103.960	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.96149		118.43343	4.92238	118.49768		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,262.95000		1.26295	1,317.75000	1.31775	1,262.950	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	123.88000		0.12388	114.43000	0.11443	123.880	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,236.05000		1.23605	1,290.48000	1.29048	1,236.050	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	129.37000		0.12937	119.55000	0.11955	129.370	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,249.48000		1.24948	1,304.10000	1.30410	1,249.480	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	126.60000		0.12660	116.97000	0.11697	126.600	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.85613		113.22843	4.80910	113.29357			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	488.39000		0.48839	553.53000	0.55353	488.390		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	460.87000		0.46087	526.01000	0.52601	460.870		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	474.63000		0.47463	539.77000	0.53977	474.630		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.69000		137.65109	6.69000	137.65109		9.39		0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.74025		134.09941	6.70466	134.47802		10.51	2,681,988.20	20	53,576.00	
R186	On 01/08/2013	Bond Future	7.25	Call	6,144.27000		6.14427	6,478.39000	6.47839	6,144.270	10.73		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	880.80000		0.88080	836.31000	0.83631	880.800	10.73		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,827.00000		124.82700	125,205.61000	125.20561	124,827.000	10.94		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.94		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	3,071.75000		3.07175	3,329.36000	3.32936	3,071.750	10.53		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,439.45000		2.43945	2,318.45000	2.31845	2,439.450	10.53		0.00	0	100.00
R186	On 07/11/2013	Bond Future			6.78889		135.99382	6.75188	136.37945		10.44		0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,682.70000		2.68270	2,869.44000	2.86944	2,682.700	10.31	214,616.00	80	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	5,734.37000		5.73437	5,535.48000	5.53548	5,734.370	10.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,546.30000		13.54630	13,911.31000	13.91131	13,546.300	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	469.65000		0.46965	449.03000	0.44903	469.650	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,626.83000		13.62683	13,992.24000	13.99224	13,626.830	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	460.26000		0.46026	440.04000	0.44004	460.260	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,707.42000		13.70742	14,073.23000	14.07323	13,707.420	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	451.03000		0.45103	431.21000	0.43121	451.030	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,514.02000		18.51402	18,894.30000	18.89430	18,514.020	11.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	122.77000		0.12277	117.42000	0.11742	122.770	11.00		0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.83215		132.53468	6.79407	132.92389		10.71		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,630.34000		10.63034	10,955.47000	10.95547	10,630.340	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,709.83000		1.70983	1,645.75000	1.64575	1,709.830	11.13		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,701.79000		10.70179	11,027.65000	11.02765	10,701.790	11.14		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,688.77000		1.68877	1,625.42000	1.62542	1,688.770	11.14		0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,559.37000		10.55937	10,883.76000	10.88376	10,559.370	11.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	1,731.46000		1.73146	1,666.64000	1.66664	1,731.460	11.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.87699		134.32997	6.83762	134.72447			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,204.20000		2.20420	2,598.70000	2.59870	2,204.200		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,301.83000		2.30183	2,696.33000	2.69633	2,301.830		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,106.46000		2.10646	2,500.96000	2.50096	2,106.460		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 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.91244		297.91244	297.91244	297.91244			0.00	0	0.00
R197	On 01/08/2013	Bond Future			296.97194		296.97194	297.68226	297.68226			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,981.94000		1.98194	2,692.26000	2.69226	1,981.940		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	1,971.94000		1.97194	2,682.26000	2.68226	1,971.940		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	1,961.94000		1.96194	2,672.26000	2.67226	1,961.940		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 02/05/2013	Bond Future			4.99000		109.07818	4.99000	109.07818		1.03	0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.83561		106.23475	4.83502	106.23556		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,989.07000		68.98907	68,989.88000	68.98988	68,989.070	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00

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			4.71487		107.73548	4.71288	107.73767		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	279.78000		0.27978	282.89000	0.28289	279.780	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	197.08000		0.19708	198.00000	0.19800	197.080	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	285.92000		0.28592	289.04000	0.28904	285.920	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	192.22000		0.19222	193.15000	0.19315	192.220	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	292.14000		0.29214	295.27000	0.29527	292.140	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	187.44000		0.18744	188.38000	0.18838	187.440	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.49657		104.77767	4.49551	104.77857		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	699.86000		0.69986	701.42000	0.70142	699.860	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	48.65000		0.04865	49.31000	0.04931	48.650	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	685.28000		0.68528	686.85000	0.68685	685.280	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	51.05000		0.05105	51.72000	0.05172	51.050	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	692.45000		0.69245	694.02000	0.69402	692.450	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	49.73000		0.04973	50.40000	0.05040	49.730	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.08953		106.19692	4.08799	106.19786			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	407.85000		0.40785	408.79000	0.40879	407.850		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	395.73000		0.39573	396.67000	0.39667	395.730		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	401.79000		0.40179	402.73000	0.40273	401.790		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 02/05/2013	Bond Future			225.16611		225.16611	225.16611	225.16611			0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.37530		226.37530	227.03496	227.03496			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,385.30000		3.38530	4,044.96000	4.04496	3,385.300		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

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	223.00	Call	3,375.30000		3.37530	4,034.96000	4.03496	3,375.300		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	3,365.30000		3.36530	4,024.96000	4.02496	3,365.300		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.55000		111.49804	5.55000	111.49804		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.50643		113.18528	5.47989	113.28754		3.63	0.00	0	9,102.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,972.08000		99.97208	100,074.34000	100.07434	99,972.080	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.52443		110.62471	5.49532	110.72987		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,451.64000		1.45164	1,524.11000	1.52411	1,451.640	3.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	784.13000		0.78413	751.44000	0.75144	784.130	3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,122.26000		2.12226	2,207.11000	2.20711	2,122.260	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	456.98000		0.45698	436.67000	0.43667	456.980	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,148.51000		2.14851	2,233.73000	2.23373	2,148.510	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	447.80000		0.44780	427.86000	0.42786	447.800	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,174.88000		2.17488	2,260.48000	2.26048	2,174.880	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	438.76000		0.43876	419.20000	0.41920	438.760	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,395.19000		108.39519	108,500.35000	108.50035	108,395.190	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.53513		112.11437	5.50406	112.21959		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,588.52000		2.58852	2,673.17000	2.67317	2,588.520	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	498.55000		0.49855	477.98000	0.47798	498.550	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,087.73000		2.08773	2,165.46000	2.16546	2,087.730	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	694.59000		0.69459	667.10000	0.66710	694.590	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,538.70000		2.53870	2,622.75000	2.62275	2,538.700	3.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	514.86000		0.51486	493.69000	0.49369	514.860	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,563.56000		2.56356	2,647.91000	2.64791	2,563.560	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	506.65000		0.50665	485.78000	0.48578	506.650	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.53963	109.47178		5.50593	109.57840			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	694.03000		0.69403	800.65000	0.80065	694.030		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	631.27000		0.63127	737.89000	0.73789	631.270		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	662.65000		0.66265	769.27000	0.76927	662.650		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.74500	113.70739		5.74500	113.70739		4.81	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.69552	111.53619		5.67472	111.63740		4.93	0.00	0	13,621.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,652.69000		102.65269	102,753.90000	102.75390	102,652.690	5.17	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	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.72015	113.11178		5.69771	113.21588		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,139.67000		3.13967	3,228.74000	3.22874	3,139.670	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	535.86000		0.53586	520.83000	0.52083	535.860	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,174.34000		3.17434	3,263.72000	3.26372	3,174.340	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	525.51000		0.52551	510.79000	0.51079	525.510	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,209.17000		3.20917	3,298.84000	3.29884	3,209.170	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	515.34000		0.51534	500.91000	0.50091	515.340	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,850.72000		5.85072	5,952.22000	5.95222	5,850.720	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	107.18000		0.10718	104.58000	0.10458	107.180	4.83	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.73767	110.60421		5.71415	110.70836		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,584.88000		3.58488	3,670.81000	3.67081	3,584.880	4.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Put	700.80000		0.70080	682.58000	0.68258	700.800	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,617.29000		3.61729	3,703.49000	3.70349	3,617.290	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	690.38000		0.69038	672.43000	0.67243	690.380	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,552.57000		3.55257	3,638.25000	3.63825	3,552.570	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	711.34000		0.71134	692.87000	0.69287	711.340	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.75597		112.10239	5.73093	112.20794			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,230.07000		1.23007	1,335.62000	1.33562	1,230.070		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	1,271.61000		1.27161	1,377.16000	1.37716	1,271.610		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	1,188.52000		1.18852	1,294.07000	1.29407	1,188.520		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.06500		103.94170	5.06500	103.94170		0.40	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.98645		101.50355	4.97837	101.50712		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,505.44000		30.50544	30,509.01000	30.50901	30,505.440	0.32	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	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.50173		102.93747	4.47420	102.94240		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.87000		0.01987	21.85000	0.02185	19.870	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	57.80000		0.05780	54.85000	0.05485	57.800	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	20.48000		0.02048	22.50000	0.02250	20.480	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	56.61000		0.05661	53.70000	0.05370	56.610	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	21.10000		0.02110	23.16000	0.02316	21.100	0.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.31	Put	55.44000		0.05544	52.57000	0.05257	55.440	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			5.90000		109.60508	5.90000	109.60508		5.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.86586		107.76363	5.83479	107.93574		6.01	10,453,072.11	97	6,919.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,192.44000		100.19244	100,364.55000	100.36455	100,192.440	6.28	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.89393		109.28596	5.86093	109.46194		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,586.41000		4.58641	4,741.74000	4.74174	4,586.410	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	445.79000		0.44579	425.14000	0.42514	445.790	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,628.57000		4.62857	4,784.29000	4.78429	4,628.570	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	437.19000		0.43719	416.93000	0.41693	437.190	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,670.84000		4.67084	4,826.94000	4.82694	4,670.840	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	428.74000		0.42874	408.86000	0.40886	428.740	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.91654		107.11803	5.88209	107.29504		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,536.43000		4.53643	4,681.17000	4.68117	4,536.430	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	801.77000		0.80177	769.50000	0.76950	801.770	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,461.14000		4.46114	4,605.03000	4.60503	4,461.140	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	824.84000		0.82484	791.72000	0.79172	824.840	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,498.73000		4.49873	4,643.05000	4.64305	4,498.730	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	813.23000		0.81323	780.54000	0.78054	813.230	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.94299		108.56900	5.90668	108.74842			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,308.17000		1.30817	1,487.59000	1.48759	1,308.170		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,210.87000		1.21087	1,390.29000	1.39029	1,210.870		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	1,259.53000		1.25953	1,438.95000	1.43895	1,259.530		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			5.96500		105.56223	5.96500	105.56223		6.76		0.00	0	0.00
R208	On 01/08/2013	Bond Future			5.92741		107.35146	5.89128	107.57814		7.09		0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,306.99000		98.30699	98,533.67000	98.53367	98,306.990	7.41		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.95659		105.47209	5.91857	105.70325		7.06		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	5,429.37000		5.42937	5,632.89000	5.63289	5,429.370	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	515.29000		0.51529	487.65000	0.48765	515.290	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,476.83000		5.47683	5,680.85000	5.68085	5,476.830	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	505.52000		0.50552	478.38000	0.47838	505.520	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,524.40000		5.52440	5,728.91000	5.72891	5,524.400	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	495.91000		0.49591	469.26000	0.46926	495.910	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,987.91000		8.98791	9,212.97000	9.21297	8,987.910	7.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	109.09000		0.10909	102.99000	0.10299	109.090	7.46		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.98014		106.89232	5.94065	107.12532		6.80		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,338.42000		5.33842	5,528.61000	5.52861	5,338.420	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	920.08000		0.92008	877.27000	0.87727	920.080	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,381.33000		5.38133	5,572.07000	5.57207	5,381.330	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	907.12000		0.90712	864.86000	0.86486	907.120	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,295.62000		5.29562	5,485.27000	5.48527	5,295.620	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	933.19000		0.93319	889.84000	0.88984	933.190	7.00		0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.00331		104.94362	5.96202	105.17978				0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,677.98000		1.67798	1,914.14000	1.91414	1,677.980			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	1,733.97000		1.73397	1,970.13000	1.97013	1,733.970			0.00	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 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	1,621.97000		1.62197	1,858.13000	1.85813	1,621.970		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.55000		86.55887	7.55000	86.55887		15.06	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.62080		87.49149	7.57527	87.92600		16.20	0.00	0	10,021.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,542.38000		77.54238	77,976.89000	77.97689	77,542.380	16.79	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.67700		85.58300	7.63009	86.02493		16.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,463.93000		10.46393	10,858.92000	10.85892	10,463.930	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	924.48000		0.92448	877.54000	0.87754	924.480	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,527.41000		10.52741	10,923.08000	10.92308	10,527.410	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	909.88000		0.90988	863.62000	0.86362	909.880	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,590.97000		10.59097	10,987.31000	10.98731	10,590.970	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	895.48000		0.89548	849.89000	0.84989	895.480	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	15,054.12000		15.05412	15,481.32000	15.48132	15,054.120	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	271.27000		0.27127	256.54000	0.25654	271.270	17.52	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.72796		86.73551	7.67998	87.18223		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,312.30000		9.31230	9,668.45000	9.66845	9,312.300	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,181.62000		2.18162	2,091.05000	2.09105	2,181.620	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,370.32000		9.37032	9,727.32000	9.72732	9,370.320	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,158.65000		2.15865	2,068.93000	2.06893	2,158.650	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,254.36000		9.25436	9,609.66000	9.60966	9,254.360	17.18	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
R209	On 06/02/2014	Bond Future	8.54	Put	2,204.81000		2.20481	2,113.39000	2.11339	2,204.810	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future				7.77932	84.76539	7.73012	85.21810			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	643.99000		0.64399	1,096.70000	1.09670	643.990		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	734.51000		0.73451	1,187.22000	1.18722	734.510		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	553.33000		0.55333	1,006.04000	1.00604	553.330		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.91384		170.91384	170.91384	170.91384			0.00	0	0.00
R210	On 01/08/2013	Bond Future			174.21800		174.21800	174.17889	174.17889			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,228.00000		1.22800	1,188.89000	1.18889	1,228.000		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	1,218.00000		1.21800	1,178.89000	1.17889	1,218.000		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	1,208.00000		1.20800	1,168.89000	1.16889	1,208.000		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 02/05/2013	Bond Future			129.94591		129.94591	129.94591	129.94591			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.21824		130.21824	130.19520	130.19520			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	228.24000		0.22824	205.20000	0.20520	228.240		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 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	218.24000		0.21824	195.20000	0.19520	218.240		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	208.24000		0.20824	185.20000	0.18520	208.240		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.73361		138.73361	138.73361	138.73361			0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.87834		138.87834	138.84944	138.84944			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	888.34000		0.88834	859.44000	0.85944	888.340		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	878.34000		0.87834	849.44000	0.84944	878.340		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	868.34000		0.86834	839.44000	0.83944	868.340		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 02/05/2013	Bond Future			7.27500		98.55720	7.27500	98.55720		12.39	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.32440		99.83963	7.28903	100.17910		13.41	0.00	0	6,911.00
R213	On 01/08/2013	Bond Future	91.25	Call	89,224.61000		89.22461	89,564.08000	89.56408	89,224.610		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		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.38043		97.71314	7.34387	98.05878		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	11,189.20000		11.18920	11,508.73000	11.50873	11,189.200		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	680.72000		0.68072	654.61000	0.65461	680.720		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,257.12000		11.25712	11,577.09000	11.57709	11,257.120		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	668.78000		0.66878	643.11000	0.64311	668.780		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,325.09000		11.32509	11,645.51000	11.64551	11,325.090		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	657.01000		0.65701	631.79000	0.63179	657.010		0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.43196		99.02894	7.39452	99.37790		13.95	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
R213	On 06/02/2014	Bond Future	8.31	Call	9,584.24000	9.58424	9,871.48000	9.87148	9,584.240	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,890.80000	1.89080	1,829.08000	1.82908	1,890.800	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,462.15000	9.46215	9,748.09000	9.74809	9,462.150	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,933.96000	1.93396	1,870.94000	1.87094	1,933.960	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,523.15000	9.52315	9,809.73000	9.80973	9,523.150	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,912.28000	1.91228	1,849.90000	1.84990	1,912.280	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.48133	96.83175	7.44285	97.18555			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,618.86000	1.61886	1,972.66000	1.97266	1,618.860		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,439.58000	1.43958	1,793.38000	1.79338	1,439.580		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,529.28000	1.52928	1,883.08000	1.88308	1,529.280		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.62500	88.27335	7.62500	88.27335		15.23	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.68918	89.26766	7.63852	89.78353		16.51	0.00	0	938.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,819.76000	78.81976	79,335.63000	79.33563	78,819.760	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.74461	87.24458	7.69248	87.76885		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,513.82000	4.51382	4,837.17000	4.83717	4,513.820	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,061.48000	4.06148	3,860.56000	3.86056	4,061.480	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,564.77000	4.56477	4,890.01000	4.89001	4,564.770	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,013.28000	4.01328	3,814.25000	3.81425	4,013.280	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,615.98000	4.61598	4,943.09000	4.94309	4,615.980	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	3,965.54000	3.96554	3,768.38000	3.76838	3,965.540	17.36	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 02/05/2013	Bond Future			7.78500	113.12509	7.78500	113.12509			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.84239	114.53357	7.80197	115.05966			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	495.11000	0.49511	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	30.98000	0.03098	0.00000	0.00000	30.980		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	98.57000	0.09857	624.66000	0.62466	98.570		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	227.87000	0.22787	753.96000	0.75396	227.870		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.90145	111.73054	7.85978	112.26560			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	790.62000	0.79062	255.56000	0.25556	790.620		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	661.29000	0.66129	126.23000	0.12623	661.290		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	2.84000	0.00284	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	532.22000	0.53222	0.00000	0.00000	532.220		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46690	1.46690	1.45500	1.45500		12.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	793.16660	0.07932	692.92190	0.06929	793.167	12.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	24.16660	0.00242	42.92190	0.00429	24.167	12.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	701.99710	0.07020	607.06250	0.06071	701.997	12.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	32.99710	0.00330	57.06250	0.00571	32.997	12.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	616.23510	0.06162	528.41350	0.05284	616.235	12.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	47.23510	0.00472	78.41350	0.00784	47.235	12.09	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.47820	1.47820	1.46710	1.46710		14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	440.72110	0.04407	405.27780	0.04053	440.721	13.92	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	558.72110	0.05587	634.27780	0.06343	558.721	13.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	402.13010	0.04021	370.05480	0.03701	402.130	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	620.13010	0.06201	699.05480	0.06991	620.130	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	367.65430	0.03677	338.47240	0.03385	367.654	14.21	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	685.65430	0.06857	767.47240	0.07675	685.654	14.21	0.00	0	0.00
Total for Derivatives :											783,745,855.81	86,296	1 950 685.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.63781			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.96000	111.93314	5.96000	107.03236			0.00	0	3,396,250.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.84268			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.95000	112.22157	6.95000	112.20074			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.46855			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.48931			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.34098	8.00000	47.33073			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.70500	106.48532	7.70500	106.46308			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.11000	104.42545	6.11000	104.40837			0.00	0	15,118,000.00
AB07	On 07/03/2014	Spot Bond			6.04500	103.68670	6.04500	103.66993			0.00	0	17,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.02859			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			7.16500	110.79652	7.16500	110.77532			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.81324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.18899	0.62000	134.14368			716,298,400.00	1,155,320	1,107,310.00
ABCP13	On 07/12/2023	Spot Bond	1.22000	144.67028	1.22000	283.24941			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.35173			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.30683			0.00	20,000,000	5,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.56169			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92381			0.00	387,000,000	129,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.96546			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.99313			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.37000	110.52331	6.37000	110.50447			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.54485			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.64500	104.77323	6.64500	104.75463			0.00	0	2,336,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.91332			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.60261			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.56717			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.57002			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.62010			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86188			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.74500	104.31626	5.74500	104.30018			0.00	0	1,095,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.88920			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.16829			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.59884	4.37000	127.54292		2,960,238,000.00		677,400	396,700.00
ABLI03	On 15/03/2015	Spot Bond	1.89000	124.52657	1.89000	124.48027		1,261,688,400.00		667,560	667,560.00
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.46343	1.87000	116.42015		0.00		0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.53099	2.77000	103.48991		0.00		0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.46500	121.16896	9.46500	121.13801		0.00		0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71904		0.00		0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90190		0.00		0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.95142		0.00		0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.13622		0.00		0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.17000	113.33723	3.17000	113.29108		0.00		0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.80197	100.00000	29.72977		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	0.96000	171.01991	0.96000	170.96057		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.57094	2.78000	150.51122		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	0.99000	178.61899	0.99000	178.55686		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.45000	180.05107	1.45000	179.98621		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	6.46125	74.38613	6.46125	74.36992			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.46125	74.38613	6.46125	74.36992			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.39447	84.61000	14.37032			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89656			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.71000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.96494	100.00000	37.89291			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.68000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.42000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.05000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.96000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.56616			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40572			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.60000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.18500	107.22192	6.18500	112.62278			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.58000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.34000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72156			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.90000	118.45270	5.90000	118.43398			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.50000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42127			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.77000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.10000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500	103.77229	1.69500	107.75898			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.86000	109.86374	1.86000	156.73166			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.05000	124.85829	2.05000	206.99427			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.99000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.70000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.73500	102.37250	7.73500	101.53776			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	98.45000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.12000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.06000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	129,000,000	129,000,000.00
ABS10	On 17/03/2018	Spot Bond	6.76500	114.11842	6.76500	114.09779			0.00	0	5,660,000.00
ABS5	On 01/05/2015	Spot Bond	5.91000	104.57905	5.91000	104.56250			0.00	0	3,609,000.00
ABS6	On 01/06/2020	Spot Bond	7.30500	108.44456	7.30500	108.42319			0.00	0	4,962,000.00
ABS7	On 11/09/2026	Spot Bond	8.32000	105.21585	8.32000	105.19255			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.33000	109.16469	6.33000	109.14620			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.62000	128.06203	0.62000	128.01876		386,123,600.00		622,780	572,470.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.59793	4.00000	123.54484			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.02000	147.13185	1.02000	288.07048			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.14000	112.84626	-0.14000	127.49518			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.94000	130.76479	0.94000	133.34522			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59813			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.94780			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.86699	100.00000	24.80609			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.53849			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.53849			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond	8.55000	112.65971	8.55000	106.17654			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.06000	109.02824	10.06000	108.99916			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.91915			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.58439	100.00000	1.57956			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.97172			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.71774			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88917			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.44373	100.00000	9.41490			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88118			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.86657			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.59427	11.00000	56.57809			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.04399	100.00000	6.02554			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.44921			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70743			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	100.98766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03675			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14702			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98756			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02080			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03542			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.02995			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.02995			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04291			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.96097			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04291			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.01698			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.16142			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94230			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92779			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83203			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92779			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.00088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.03392			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.04721			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.02064			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.86121			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.96098			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47606			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.59500	113.76679	7.59500	113.74354			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88125			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.05000	103.81869	7.05000	103.79882			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.14917			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.24324			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.05298			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	100.17097			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.14691	100.00000	5.13546			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.35096	100.00000	5.33917			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.30730			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	134.39641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	134.41442			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.98751			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.79310			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.79310			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.17097			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.30014			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.95425			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.94627			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.20298			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26212			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.20211			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.00640			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.82416			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.07633			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50608			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82075			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.99151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.72907			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00541			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81595			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97038			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.99984			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86392			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84127			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88524			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96772			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92113			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86792			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88257			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.36479	10.23000	101.33731			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89709			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87458			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.22700			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.28574			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.82563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	7.78000	113.43629	7.78000	113.41251			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96367			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.21548	1.75000	106.29556			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88124			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88376			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94194			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97495			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.90892			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89175			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96834			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93534			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00793			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94194			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.98154			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.96306			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.96834			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.94034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.99673			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.01401			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.79397			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.81191			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.87446			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89444			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.01809			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.00528			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08041			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.94855			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06987			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07382			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08041			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.81592			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.02770			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.02770			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	99.34939			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	100.77794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.88249			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09653			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.08181			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87325			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.21516			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.03603			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90213			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.29992	100.00000	4.28915			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.33498			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.49039			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.59395			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.36628			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.40675			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.46061			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.22740			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.40000	100.70944	6.40000	100.69142			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.30040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.35365			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.00000	108.74655	7.00000	108.72622			0.00	0	3,833,000.00
AIR02	On 30/04/2023	Spot Bond	7.76000	127.16017	7.76000	127.13372			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	42.57770	100.00000	42.47342			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.16000	113.83580	6.16000	113.81704			0.00	0	10,683,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	40.61697	100.00000	40.51749			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.92882	100.00000	11.90243			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.11000	161.58498	2.11000	161.52388			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	102.44803	3.87000	126.24071		1,691,190,000.00		437,000	268,450.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42253			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73903			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.25000	112.22571	7.25000	112.20387			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.37159			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38738			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.68466	100.00000	59.53848			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.10566			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.50000	112.47952	6.50000	112.45985			0.00	0	1,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.76554			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01431			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.28500	101.89170	6.28500	101.87454			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.69252			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62500	103.63994	6.62500	103.62149			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.21500	111.10758	7.21500	111.08606			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.02106			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.65090	108.02772	9.65090	105.42637			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97543			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.78688	104.45898	9.78688	103.16518			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.80087	104.37116	9.80087	103.11799			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97528			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.81486	104.76756	9.81486	103.14054			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.25895	106.81575	10.25895	106.72888			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99963			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99963			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	9.90090	103.71093	9.90090	102.66159			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.86457	106.36044	9.86457	103.46228			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.78688	104.45898	9.78688	103.16518			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.70115	106.13048	9.70115	103.97048			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.83482	98.58250	8.83482	103.60404			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.94611			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93119			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93119			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.87841			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.91010	103.13639	9.91010	102.21773			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	101.17894	11.09000	101.14854			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.81756	10.22500	102.15359			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67331			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.85368			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.74206	12.22500	100.96233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91681			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	63.03582	10.10750	102.82762			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.88801			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91201			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91201			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87648			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66159			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.65090	108.07872	12.65090	105.63377			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.74864	106.18733	13.74864	106.07264			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.60167	106.20983	12.60167	104.38571			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.22238			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.22238			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.22238			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.26986			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.98494	100.00000	7.96979			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.56563	100.00000	20.51527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.71704	100.00000	18.67120			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.55373	100.00000	11.52543			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.56975	100.00000	11.54173			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.96901	100.00000	13.93480			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.10390	100.00000	12.07427			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.36680	100.00000	55.26176			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.32896			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99981			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02411			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.93000	111.95637	0.93000	176.14981			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.68000	105.87601	6.68000	167.84735			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.68000	107.09169	6.68000	167.91403			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.06500	110.10016	7.06500	110.07927			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.51777			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	101.44824			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.13587			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.21427			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.90703			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	87.87417	100.00000	87.67308			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.55000	103.17451	6.55000	103.15644			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44632			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29102			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29751			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31911			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.34070			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.40087			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.74565	100.00000	5.73157			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.14635			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.14957			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.15064			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16351			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18064			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.62023	100.00000	5.60647			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.62023	100.00000	5.60647			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.93361			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01440			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03643			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.98500	107.33585	6.98500	107.31583			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10248			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21975			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.87000	107.68927	5.87000	107.67206			0.00	0	5,772,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.26379			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.71310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC29	On 08/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.38853			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.16912			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.67193	100.00000	7.65271			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	101.39576			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.17327			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.24169			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.36607			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.88371			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	102.72240			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.97754			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.80277			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.96107			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond		0.00000	100.00000	0.00000	102.41784			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.98861	100.00000	10.96170			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.44500	109.36314	6.44500	109.34429			6,354,770,000.00	986,000	4,304,000.00
CBL08	On 02/11/2016	Spot Bond		7.86500	118.93256	7.86500	118.90763			4,608,890,000.00	586,000	2,455,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.25122			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.28455			0.00	378,000,000	146,555,000.00
CBL11	On 06/05/2016	Spot Bond	7.56500	107.86568	7.56500	107.84391		9,078,000,000.00		1,200,000	10,705,000.00
CBL12	On 06/09/2018	Spot Bond	9.56000	109.15328	9.56000	109.12558			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.15769			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.81000	110.55345	9.81000	110.52421			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.82490			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.76500	110.17726	7.76500	110.15408		178,595,000,000.00		23,000,000	42,882,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.89077			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.25000	105.94753	10.25000	105.91827			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.11390			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.44928			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	100.00000	8.75175	100.00000	8.72442		84,374,000,000,000.00		843,740,000	800,000,000.00
CBL22	On 06/05/2020	Spot Bond	5.00000	100.04027	5.00000	100.02685			0.00	0	450,000,000.00
CCT01	On 23/06/2023	Spot Bond	8.51000	131.89481	8.51000	131.86463			0.00	0	40,000,000.00
CCT02	On 12/06/2024	Spot Bond	8.31000	128.35814	8.31000	128.32943		349,020,000,000.00		42,000,000	11,000,000.00
CCT03	On 15/03/2025	Spot Bond	7.86000	126.79130	7.86000	126.76475			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.74199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	10.11500	106.08978	10.11500	106.06134			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.86334			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.57244			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.65757			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44802			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.68774			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.95446			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.95446			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.95446			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.52950			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96111			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89454			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84125			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.47557			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.64213			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70747			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.61272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89449			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84788			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.76814			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.44947			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.38185			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.69817			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97442			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92783			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94109			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.62000	103.43207	9.62000	103.40573			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.20000	102.36422	7.20000	102.34455			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.96125			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22713			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.61010			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.61010			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.87863			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.87873	100.00000	22.82330			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.69302	100.00000	22.63804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN165	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN166	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN167	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.98758	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	58.47728	100.00000	58.33562	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	58.79362	100.00000	58.64962	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91436	0.00	0	0.00			
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35162	0.00	0	0.00			
CLN184	On 01/07/2021	Spot Bond	10.11000	103.54891	10.11000	103.52071	0.00	0	0.00			
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35162	0.00	0	0.00			
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55725	0.00	0	0.00			
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.03772	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.15277		0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.56953	2.76000	110.01159		0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511		0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	106.93657	3.14000	109.93882		0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.54967	8.25000	101.52737		0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.29958		0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35162		0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35162		0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	114.81219	3.10000	109.55807		0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	114.68945	2.40000	109.44300		0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43086		0.00	0	0.00
CLN210		On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11142		0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34767		0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.45485		0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46118		0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	6.96000	105.20466	6.96000	105.18500		0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49050		0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48320		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30143			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30833			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.01000	105.37393	7.01000	105.35410			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.01000	105.37393	7.01000	105.35410			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.06000	108.64337	7.06000	108.62266			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.01417			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12846			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89553			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90152			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.37174			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.37174			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.50673	100.17539	49.38661			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.46142			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.89630			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29912			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.39144			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.88555	9.35000	101.85983			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.88555	9.35000	101.85983			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29866			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.30259			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21604			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96732			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.17092			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76455			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76455			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76455			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76455			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76455			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78557			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82045			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.82045			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.82045			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.82045			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.82628			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		7.58000	110.81437	7.58000	110.79197			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.19513			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	99.79085			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.84997			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.84997			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.15152			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.16704			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.05662			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.36605			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.92874			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.92214			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.94105			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	101.36745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.59407			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.59352			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93839			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.28420			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18902			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84554			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.74446			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89571			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04747			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04747			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04747			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04747			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.96365			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32282			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95448			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95448			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94284			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94284			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60318			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08994			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79041			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79041			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78222			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.03256	100.00000	6.01795			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.06065			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.87121		0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.01500	101.55207	9.01500	102.91951		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	9.53500	105.91104	9.53500	104.65860		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74366		0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.09621		0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.87449		0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26924		0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.17059		0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.10629	8.80500	100.18750		0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.79368		0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51171		0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925		0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.18319		0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond	100.00000	23.82726	100.00000	23.77394		0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	23.82726	100.00000	23.77394		0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	35.71717	7.01000	36.32845		0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.60846		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00060			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00060			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.06500	110.10016	7.06500	136.67000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.68000	37.98405	6.68000	167.84735			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.68000	38.36956	6.68000	167.91403			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.86466			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.71814			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57302			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57302			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02744			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95299			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96766			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56612			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96834			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26924			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87060			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.56000	114.39268	7.56000	109.90738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	7.55500	109.81982	7.55500	109.79745			0.00	0	576,000.00
COJ05	On 05/06/2023	Spot Bond	8.36500	130.98068	8.36500	130.95119			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.96000	113.45222	6.96000	113.43089			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.86500	118.22721	7.86500	118.20244			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.32500	106.10611	8.32500	106.08247			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.41000	107.24740	9.41000	107.22046			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.26684			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.29525			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24628			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10805			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.41523			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04410			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89160			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74534			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.72500	102.68561	10.72500	102.88389			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.14782			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.89000	100.39540	6.89000	101.28178			0.00	0	15,000,000.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.92431			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.97146			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.87692			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		5.96000	103.20989	5.96000	103.19333			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		5.76000	131.86392	5.76000	131.84336			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		6.55500	117.94290	6.55500	117.92189			0.00	0	54,511,000.00
DV23	On 27/02/2023	Spot Bond		7.00500	122.92711	7.00500	122.90373			0.00	0	95,592,000.00
E170	On 01/08/2020	Spot Bond		6.16500	145.87646	6.16500	145.85199			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000	0.00000	106.10804			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.67013			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.81119			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000	0.00000	101.90489			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000	0.00000	103.72867			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.30000	100.00000	-0.30000	130.45915			0.00	0	20,365,000.00
EL28	On 02/05/2028	Spot Bond		1.29000	123.75237	1.29000	123.70836			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		1.36000	110.81021	1.36000	111.74527			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		7.71500	118.45016	7.71500	118.42539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	7.67500	119.38811	7.67500	119.36368			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.46000	111.36546	8.46000	111.34040			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.38992			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.01490			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.14518			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.80931	100.00000	37.71772			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	62.10313	100.00000	61.94761			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	98.38275	100.00000	100.76796			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.32222	3.00000	124.27212			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.92000	110.21051	9.92000	110.18103			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.92230			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.28015			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.61075			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.17000	87.77267	8.17000	102.60756			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.81978			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.83556			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.83077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81615			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.81234			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85496			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.84892			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.84410			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85424			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.84429			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.83691			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.38000	106.55174	5.38000	106.53629			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.93000	114.53239	5.93000	114.51410		18,976,000,000.00		3,200,000	203,945,000.00
ES23	On 25/01/2023	Spot Bond	6.54500	127.40063	6.54500	127.37797		543,235,000,000.00		83,000,000	335,247,000.00
ES26	On 02/04/2026	Spot Bond	7.24500	105.79840	7.24500	105.77783		223,146,000,000.00		30,800,000	45,701,000.00
ES33	On 15/09/2033	Spot Bond	8.13500	94.84006	8.09500	95.19665		60,199,000,000.00		7,400,000	616,509,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.33263			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38454			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.62480			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.40980	100.00000	10.38458			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.13011	100.00000	10.10557			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.53837			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.59446			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.77390			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.87483			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.01000	105.15488	6.01000	105.13797			0.00	0	20,302,000.00
FRB05	On 21/12/2018	Spot Bond	7.65000	107.05495	7.65000	107.03287			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.93126			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93121			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.25556			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.62105			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.45000	115.47880	9.45000	115.44952			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.28660			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	68.99070	100.00000	68.81425			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.04000	131.47243	1.04000	132.30815			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.06000	146.63551	1.06000	287.09837			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	1.84000	110.13725	1.84000	157.12192			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.94000	126.96975	1.94000	210.49535			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.17000	117.80908	6.17000	117.78962			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.09813	100.00000	28.03628			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.09813	100.00000	28.03628			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15200	55.28952	8.15200	54.55613			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.28568	9.50600	34.38140			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.05719	9.74000	33.14515			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.81965	100.00000	88.60867			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.24620			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.13169			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.64480			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02106			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.06891			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.06891			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.65050			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.03163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16040			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.27299			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.41458			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98762			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09663			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26451			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.39380	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.39380	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.39262			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08041			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33011			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44146			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02375			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.92375			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59698			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06065			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.31638	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50948			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13571			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21459			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43230			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32617			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.49641			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59046			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42838			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38254			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.23430			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21066			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.53039			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.51078			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.45717			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.53300			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.29338			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.00099	100.09221	11.97189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.95118			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60742			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.15488			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30625			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89229			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24391			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06998			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08329			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.97827			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00133			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.34978			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55992			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95497			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55992			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93866			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98154			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.27109	13.22500	104.22240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91817			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.54051			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.54051			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91949			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41258			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.51312			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65000	94.00436	2.65000	97.63321			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.45682			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.34285			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.07393			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.06734			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28198			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.34028			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47969			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90119			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18184			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.28000	129.89689	2.28000	120.18227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08858			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.10053			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.26000	118.87065	2.26000	120.36751			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	99.72722	0.20000	117.00476			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.28000	115.60242	2.28000	120.18227			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	108.64366	1.18000	121.63970			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	108.91932	1.25000	123.31395			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20655			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.74290	100.00000	19.69507			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.79902			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.56381			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.45156	4.73000	110.40194			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59305			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93435			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.08063			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44523			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27712			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22670			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04487			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44678			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04354			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.27681			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.68257			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.14738			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.75791			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.82500	101.04801	9.82500	100.20043			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.55968			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.63500	101.83320	6.63500	100.97642			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.84014			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10283			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11978			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14055			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15355			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.07397	3.32000	137.01774			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.51013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.27773			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27956			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.84431			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.30653			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.55695			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.85644			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.57000	140.48136	1.57000	275.04529			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.07000	146.51174	1.07000	286.85597			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.79000	137.92355	1.79000	270.03581			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.41000	111.71300	1.41000	128.54994			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.16968			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.01000	128.60813	1.01000	128.56328			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.37779			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57339			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12864			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87069			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.15000	103.99698	2.15000	103.95747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.08629			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.75832	100.00000	0.75556			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.34623	104.97509	13.31247			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.91198			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.86254			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	99.98160			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.64643	101.07593	17.60327			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.18580	100.44759	9.16347			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.89163			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.96404	100.76967	15.92510			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.28450			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	100.80170			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.19972			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.77000		114.20869	1.77000	114.16656			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.86277			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.84606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.47381			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36500	107.11813	1.36500	111.52860			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.01643			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	100.00000	2.00582	100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.47500	105.36164	5.47500	105.34617			0.00	0	228,000.00
FRX15	On 14/03/2015	Spot Bond	5.51000	106.93803	5.51000	106.92222			0.00	0	2,419,000.00
FRX16	On 15/09/2016	Spot Bond	6.07000	106.95591	6.07000	106.93853			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.33500	109.37781	6.33500	109.35927			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.43000	117.67766	6.43000	117.65731			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.02500	114.53480	7.02500	114.51296			0.00	0	1,081,000.00
FRX23	On 28/02/2023	Spot Bond	7.92500	99.30642	7.92500	100.25730			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	7.97000	125.19360	7.97000	125.16673			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.61000	110.02534	8.61000	109.99972			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.01500	89.95112	9.01500	89.92945			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.85814			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.64079			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.53149			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.56500	107.12872	7.56500	107.10699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.99870				0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11693				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87108				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39305				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.85835				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.06240				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.99028				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.77164				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.45558				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.59186				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.21880				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.22400				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.23405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.68318	100.00000	2.67724			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.24651			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.26377			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12188			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.65453			0.00	0	1,800,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.41810			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.98495			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.80112			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05756			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.86360			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.35762			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.02133			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.10845			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30579			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08737			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.72250			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.72250			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	92.32993	100.00000	92.11865			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.34554			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.35573			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.56611	104.88748	6.56611	102.67969			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	106.00919			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.35838			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.37368			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		6.92014	104.87995	6.92014	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	106.37992			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.38148			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.39675			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		7.37207	104.87722	7.37207	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	107.69273			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.41226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.42490			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.42813			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.31088			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40268			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47719			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.49572			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.41500	121.67319	6.41500	121.65197		179,620,000,000.00	28,000,000	66,303,000.00	
HWAY23	On 07/12/2023	Spot Bond	0.84000	149.39063	0.84000	292.49439		3,007,200,000.00	3,580,000	80,400,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.82000	153.90979	0.82000	292.99097		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	8.11000	113.93832	8.11000	113.91331		0.00	0	17,385,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.09500	114.30446	8.09500	114.27941		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.75500	118.93301	0.75500	118.89239		61,338,807,015.00	81,243,453	995,948,548.00	
I2038	On 31/01/2038	Spot Bond	1.70500	115.89589	1.70500	115.85329		416,598,109,235.00	244,339,067	563,911,035.00	
I2050	On 31/12/2050	Spot Bond	1.90000	121.39844	1.90000	121.35316		6,568,930,800.00	3,457,332	351,338,511.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.75000		0.00	0	1,015,000.00	
IBL11	On 12/03/2015	Spot Bond	6.06000	108.98815	6.06000	108.97047		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.60632		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32317		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74474			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.98658			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.58929			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.57500	103.06395	6.57500	103.04584			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.56000	108.96284	6.56000	108.94373			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.91500	113.96628	6.91500	113.94523			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.50500	102.18480	6.50500	102.16692			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.27587			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.80440			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	108.01035	3.17000	107.96633			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.38000	107.32498	6.38000	107.30637			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.01362			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.01901			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	108.67155	0.02000	126.76814			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.01000	115.24725	1.01000	132.61830			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62421			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.65340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	6.88500	108.58081	6.88500	108.56073			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.13712			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.24279			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.88652			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.08000	107.24658	7.08000	107.22608			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.45500	101.20361	7.45500	101.18315			0.00	0	6,546,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10708			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.84500	88.72492	6.84500	102.72335			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	54.50000	100.00000	108.70219			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00176	100.00000	0.00176			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.27023	5.00000	100.25670			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.27023	5.00000	100.25670			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.34593	5.00000	101.33210			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.27023	5.00000	100.25670			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.60451	4.00000	100.59368			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.84364			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.76325			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.84958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	8.06000	112.57005	8.06000	112.54574			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72712			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72712			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.81982			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.35399	100.00000	8.33375			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43702			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.05803			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85125			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.06000	102.72956	8.06000	102.70750			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.08978			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.26727			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87752			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.64500	108.84042	7.64500	99.83272			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.94099			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 07/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	99.92779	5.27500	99.84128			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.82688	5.27500	99.74054			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.72487	5.30000	99.63830			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.62389	5.30000	99.53749			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.52311	5.30000	99.43689			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.42253	5.30000	99.33649			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.20743	5.40000	99.12014			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.90259	5.40000	98.81583			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.70040	5.40000	98.61400			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.09527			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.59248			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82933			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.65090	106.86861	9.65090	104.67742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	9.65090	104.29686	9.65090	103.02564			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.99804			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.53084			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97667			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.63116	6.50000	100.61357			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04747			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.71567			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	95.15806	100.25042	94.91660			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01614			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.01614			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.99489	100.00000	24.93230			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.99673	100.00000	15.95667			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85772			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73962			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53566			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53566			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17894			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.92369			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03014			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.98925			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.00298			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05049			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90226			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91823			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92491			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.96932			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.73962			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73630			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72501			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.40415			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.37932			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.34719			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.15302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.15302			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.41780			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.62854	100.00000	67.46471			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.87841			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.25010			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.35502			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41512			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.42441			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.43063			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.07000	106.46146	7.07000	106.44125			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.09500	103.50570	6.09500	103.48882			0.00	0	17,426,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35071			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.16500	110.79594	7.16500	110.77475			0.00	0	19,272,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.60368			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.62367			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.01750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	7.24000	110.37206	7.24000	110.35050			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04739			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.36232			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.10000	105.90240	2.10000	121.86128			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.02000	101.21273	3.02000	135.90456			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.07377			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.75563			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.56725			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.55112			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.19447			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.87543			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32159			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.75500	95.78885	2.75500	96.58699			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75500	95.70900	2.75500	98.66906			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.28632			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.20485			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.15000	114.06680	10.15000	114.03612			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19423			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.02000	100.13861	3.02000	135.90456			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.91336			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	99.94223	5.27500	99.81248			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.79808	5.27500	99.71179			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.69600	5.30000	99.60948			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.30784			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.28029	5.40000	99.19287			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.17831	5.40000	99.09108			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.87365	5.40000	98.78695			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 08/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.58523			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.63507			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.90703			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.16606			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.16741			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.15633			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58964			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96295			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.14297			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.13697			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	100.00000	32.76800	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.09439			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98527			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19101			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.20269	100.00000	63.04443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.47101	100.00000	52.34250	0.00	0	0.00	0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.03094	100.00000	61.87902	0.00	0	0.00	0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.15357	0.00	0	0.00	0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.44533	100.00000	10.41918	0.00	0	0.00	0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.08049	100.00000	27.01416	0.00	0	0.00	0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.43051	0.00	0	47,000,000.00	0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.41918	100.00000	10.39308	0.00	0	0.00	0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.45404	0.00	0	25,000,000.00	0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	32.54373	100.00000	32.44212	0.00	0	0.00	0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.43133	0.00	0	0.00	0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.13860	0.00	0	0.00	0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.06000	158.13123	7.06000	158.10142	0.00	0	0.00	0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.44681	0.00	0	0.00	0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40465	0.00	0	0.00	0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.26500	103.24679	7.26500	103.22645	0.00	0	17,016,000.00	0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	7.31500	70.31722	7.31500	102.03942	0.00	0	0.00	0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.55356	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.31000	105.16911	10.31000	105.14007			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.70528			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.09393			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42479			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.05587			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.92940			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.51894			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88396			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39021			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.43679			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.15928			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.56854			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.51655			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.37914			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.99915			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.83409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96486			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63228			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69125			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.17689			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.09670	100.00000	55.95931			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.13729	100.00000	64.97418			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	58.32776	100.00000	58.18492			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.99317	100.00000	37.90113			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.04873	100.00000	30.97098			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.56089	100.00000	23.50381			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		75,000,000,000,000.00	750,000,000	750,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	7.00000	110.30835	7.00000	110.28762			0.00	0	781,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.10504			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.93757			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.02130			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.56146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.56575			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58717			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.23523			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.34872			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.78437	8.59000	100.76122			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	103.17628	9.34000	103.15026			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.40240	10.01000	103.37449			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.80500	108.87132	5.80500	108.85421			0.00	0	14,700,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82786			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.86116			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.80500	113.18479	7.80500	113.53469			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.21000	106.19428	6.21000	106.17663			0.00	0	29,292,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.27557			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.32500	108.90209	7.32500	108.88056			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21907			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.02500	108.80288	7.02500	108.78225			0.00	0	9,972,000.00
MTN02	On 13/07/2014	Spot Bond	5.86500	108.10896	5.86500	108.09170			0.00	0	7,657,000.00
MTN03	On 13/07/2015	Spot Bond	6.26000	109.20820	6.26000	109.18961			0.00	0	9,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	6.97000	114.51518	6.97000	114.49350			0.00	0	9,647,000.00
MTN05	On 28/10/2013	Spot Bond	5.88500	101.09639	5.88500	101.08053			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.33756			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12553			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88576			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.80420	100.00000	5.78965			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19102	100.00000	0.19054			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.07524	100.00000	6.06002			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.14916	100.00000	6.13377			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.64716	100.89771	5.63290			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.72395	100.61875	5.70954			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90978			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90895			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90795			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90549			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90394			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90047			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.89953			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.88995			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.87861			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.19102	100.00000	0.19054			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.19102	100.00000	0.19054			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.17500	107.17257	7.17500	111.27286			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73425			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.62835			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.45656			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83663			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.70705			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.23018			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.26000	110.80321	6.26000	110.78465			0.00	0	10,097,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51887			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.25000	122.59847	7.25000	122.57475			0.00	0	5,190,000.00
NBK4	On 28/10/2024	Spot Bond	9.23500	36.30302	9.23500	36.29423			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.31000	106.60144	6.31000	106.58335			0.00	0	9,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.36085			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.38121			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.36500	102.73377	6.36500	102.71628			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21791			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.51000	108.53912	6.51000	108.52023			0.00	0	8,416,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77405			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.40086			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83792			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.59218			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45420			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29265			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.70376			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.24338			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.26613			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.16962			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47110			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.69463			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.17230			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.48551			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18006			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.59786			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.87176			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.90441			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.85116			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.55426			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.81851			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59298			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.55957			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.01000	109.04464	7.01000	109.02423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	5.79500	102.73435	5.79500	102.71838			0.00	0	470,000.00
NED8	On 08/02/2014	Spot Bond	5.89500	104.37394	5.89500	104.35720			0.00	0	3,437,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46528			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.41500	126.17717	10.41500	126.14179			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	112.11309			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53197			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.08000	162.36086	1.08000	162.30398			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.85500	116.70171	6.85500	116.67998			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.45203			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.91535			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.48202			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.48500	118.24801	7.48500	118.22338			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.30593			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.76822			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.16049			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.23633			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.68500	118.18602	7.68500	121.33295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.32653			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23430			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.27527			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.88500	118.12500	7.88500	118.09910			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.40851			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.33270			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.34701			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34705			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.42712			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.53150			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.66468			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.71552			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.59063			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	132.15230	3.24500	132.09836			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.51000	105.65157	5.51000	105.63597			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.74000	130.57720	6.74000	130.55343			0.00	0	23,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.94500	136.68024	6.94500	136.65488			0.00	0	7,621,000.00
NRA023	On 31/05/2023	Spot Bond	0.97500	179.45883	0.97500	179.39646			975,000,000.00	1,000,000	84,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	7.74000	145.76584	7.74000	145.73544			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.36778			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.35807			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.22320			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.14277			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19004			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.65988			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87204			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.58199	100.00000	19.53404			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.62757	100.00000	19.57950			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.65492	100.00000	19.60678			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.31122	100.00000	20.26148			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.04045	100.00000	20.98892			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.59812	100.00000	25.53543			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.82000	107.31850	5.82000	107.30167			0.00	0	18,169,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.61889	100.00000	5.60527			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.01000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	30.09124	100.00000	30.01754			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.13022	100.00000	10.10568			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97803			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.23941			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07071			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	82.34680	100.00000	82.17160			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09794			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72240			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.61879			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.88538			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83802			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.88209			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.20100			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97025			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92186			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.95552			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.95411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.02604			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.96561			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.08758			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.08767			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.01661			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.20485			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.70450			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.72693			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.73701			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.75942			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.85555			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.87786			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.44846			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.15900			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.06000	112.88536	5.06000	112.87003			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.26500	93.22201	5.26500	93.20885			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		6.48000	44.72273	6.48000	44.71490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.08500	120.42382	5.06000	120.46860		135,434,398,500,000.00	634,100,000	3,187,178,000.00	
R158	On 15/09/2015	Spot Bond	5.06000	120.48496	5.06000	112.87003		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	4.96000	89.12193	4.96000	89.11007		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	5.06000	127.71413	5.06000	127.69679		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	4.89000	85.05512	4.89000	85.04395		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	4.59500	103.90126	4.59500	103.88833		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	6.69500	137.64675	6.66000	138.00130		75,691,128,711,900.00	305,620,420	3,167,329,428.00	
R187P	On 21/12/2026	Spot Bond	6.40000	42.40491	6.40000	42.39757		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	6.32000	40.26976	6.32000	40.26288		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	0.60000	298.62175	0.57000	299.28482		7,560,751,200.00	12,601,252	285,180,234.00	
R201	On 21/12/2014	Spot Bond	4.89500	109.25960	4.89500	109.24509		1,175,475,519,790.00	240,138,002	1,173,961,870.00	
R202	On 07/12/2033	Spot Bond	1.47000	226.38052	1.45000	227.00289		82,370,006,460.00	56,034,018	1,416,137,137.00	
R2023	On 28/02/2023	Spot Bond	6.16000	113.03760	6.12500	113.29274		9,693,376,000,000.00	573,600,000	3,894,656,511.00	
R203	On 15/09/2017	Spot Bond	5.49000	111.77486	5.46500	111.86019		12,065,647,500,000.00	197,750,000	5,749,111,402.00	
R204	On 21/12/2018	Spot Bond	5.67000	114.12223	5.65000	114.20620		14,863,403,851,380.00	621,411,614	5,890,863,911.00	
R2048	On 28/02/2048	Spot Bond	7.75000	113.63350	7.75000	113.61003		6,851,387,500,000.00	884,050,000	3,170,036,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	59.31838	100.00000	59.17311		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.09000	103.95352	5.08500	103.94248		18,121,641,960,000.00	560,244,000	1,973,994,000.00	
R207	On 15/01/2020	Spot Bond	5.83500	110.01175	5.80500	110.16630		13,174,386,176,850.00	257,821,110	4,723,210,485.00	
R208	On 31/03/2021	Spot Bond	5.90000	106.01375	5.86500	106.22269		25,001,725,209,600.00	237,580,544	7,795,763,682.00	
R209	On 31/03/2036	Spot Bond	7.57000	86.40122	7.52500	86.81822		35,756,771,366,760.00	723,483,668	8,911,932,000.00	
R210	On 31/03/2028	Spot Bond	1.12000	172.00686	1.12000	171.94642		14,970,292,960.00	13,366,333	340,311,449.00	
R211	On 31/01/2017	Spot Bond	0.68000	115.36315	-0.68000	129.98517		(26,273,854,280.00)	38,638,021	201,880,902.00	
R212	On 31/01/2022	Spot Bond	0.44000	138.71702	0.44000	138.67083		29,844,829,960.00	67,829,159	2,393,871,117.00	
R213	On 28/02/2031	Spot Bond	7.27500	98.59549	7.24000	98.91691		15,841,073,196,150.00	177,467,106	6,012,854,000.00	
R214	On 28/02/2041	Spot Bond	7.59000	88.67025	7.59000	88.65230		30,246,301,800,000.00	985,020,000	7,563,248,000.00	
R224C	On 15/09/2013	Spot Bond	4.65500	98.38144	4.65500	98.36909		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.75500	96.08182	4.75500	96.06955		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.86500	93.71447	4.86500	93.70223		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.12000	91.06876	5.12000	91.05625		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	4.96000	89.12193	4.96000	89.11007		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	4.88000	87.15897	4.88000	87.14755		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	4.89000	85.05512	4.89000	85.04395		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	4.84000	99.43304	4.84000	99.41993		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	4.93000	97.03443	4.93000	97.02144			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.95000	94.67940	4.95000	94.66669			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.90000	92.46567	4.90000	92.45337			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.03000	90.01226	5.03000	89.99998			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.90000	88.09608	4.90000	88.08437			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.88000	86.04170	4.88000	86.03031			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.94000	83.81451	4.94000	83.80328			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.44000	80.16896	5.44000	80.15714			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.49000	77.87088	5.49000	77.85930			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.65500	75.17029	5.65500	75.15878			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.63500	73.18323	5.63500	73.17206			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.61500	71.26256	5.61500	71.25172			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.60500	69.36113	5.60500	69.35060			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.76500	66.72722	5.76500	66.71680			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.74500	64.95382	5.74500	64.94372			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.78500	62.94115	5.78500	62.93129			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.75500	61.32567	5.75500	61.31611			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.72500	59.76910	5.72500	59.75984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	5.69500	58.26906	5.69500	58.26007			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.65500	56.87920	5.65500	56.87049			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.61500	55.54414	5.61500	55.53569			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.60000	48.58045	6.60000	48.57178			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.56000	47.24058	6.56000	47.23220			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.52000	45.95549	6.52000	45.94740			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.48000	44.72273	6.48000	44.71490			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.44000	43.53995	6.44000	43.53236			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.40000	42.40491	6.40000	42.39757			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.36000	41.31552	6.36000	41.30841			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.32000	40.26976	6.32000	40.26288			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.38108			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45423			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55774			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.53863			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.62340			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.33617	100.00000	2.33045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13949			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.12896			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13086			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07878			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73798			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07336			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83885			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	97.90427	100.00000	97.73400			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90197			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73814			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.36892			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.38266			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.54724			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.29732			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.03506			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20430			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42467			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.16913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	103.10938				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03173				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.24296				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21687				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21687				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44759				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.45076				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.15581				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56935				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.16498				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.30659				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04647				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.53083				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32555				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.72605	12.35000	105.69106				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.32775				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.24208			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.01113	100.00000	10.80826			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.01113	100.00000	10.80826			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.47312			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	61.48341	100.00000	61.32945			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.59743			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.54357	5.25000	101.52904			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.09505	100.00000	1.09237			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.94632	100.00000	5.93175			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.66542			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.32718			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.22500	116.86703	7.22500	116.84437			93,925,000.00	13,000	5,692,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.16242			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.36000	118.90090	6.36000	118.88033			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.44063			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.51500	112.36822	7.51500	112.34546			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.29483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.07313			0.00	0	1,500,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.15789			0.00	0	1,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.28827			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.28285			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.36000	110.57913	6.36000	110.56001			0.00	0	14,609,000.00
SBK9	On 10/04/2018	Spot Bond	7.25000	105.34484	7.25000	105.32433			0.00	0	6,601,000.00
SBK111	On 09/04/2014	Spot Bond	0.92000	130.44814	0.92000	130.40302		478,022,800.00		519,590	519,590.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.80306			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.52000	116.98160	6.52000	116.96121			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.38000	117.31167	6.38000	117.29165			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.31000	117.47717	6.31000	117.45733			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.86500	106.35224	6.86500	106.33274			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.45500	117.13470	6.45500	117.11447			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.42000	117.21724	6.42000	117.19711			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.96292			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80987			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.00692			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.66853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73505			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	81.88706	100.00000	81.70788			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.51500	110.09122	6.51500	110.07204			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01579			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81906			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.85776			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.56873	100.00000	1.56524			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.83371			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.51500	119.80057	7.51500	119.77629			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.31000	113.51983	8.31000	113.49431			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.86560			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.79975			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28345			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.32277			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.14000	112.43214	7.14000	112.41036			0.00	0	7,601,000.00
SBS3	On 25/05/2026	Spot Bond	7.36000	110.69887	7.36000	110.67677			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.56500	110.54444	7.56500	106.22881			0.00	0	534,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	6.24000	118.49227	6.24000	118.47215			0.00	0	2,401,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.78019	0.70000	122.73846			1,958,761,000.00	2,798,230	1,630,100.00
SBSI11	On 07/12/2023	Spot Bond	1.10000	146.14120	1.10000	286.13023			110,000,000.00	100,000	1,300,000.00
SBSI12	On 31/01/2017	Spot Bond	0.02000	109.92149	0.02000	126.76814			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.78000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.53952	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	110.77159	0.59000	124.21717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.63116	6.50000	100.61357			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07096			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71580			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77136			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08519			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.56500	107.27830	7.56500	107.25642			0.00	0	4,419,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.92514			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.52000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.68500	103.19485	5.68500	103.17902			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.36000	111.74132	6.36000	111.72200			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.89500	108.48149	5.89500	103.83152			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	6.91500	106.16126	6.91500	106.14165			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.49745			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.35435			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.53523			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.36478			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.76500	111.45446	6.76500	111.43410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72860			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38675			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.40290			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.59500	102.97031	7.59500	102.94935			0.00	0	50,292,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32045			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86126			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.25215			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.47300	96.45576	7.47300	96.43643			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.53500	96.10147	7.53500	96.08206			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.14000	107.29211	6.14000	107.27429			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.06500	103.24080	7.06500	103.22100			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98613			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.64500	107.19765	6.64500	107.17861			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.96000	118.30927	5.96000	118.29039			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.50500	109.53367	1.50500	109.91158			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.60000	107.08501	6.60000	109.50760			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		77.49469	100.00000	77.33051			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.92867			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.91429			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.88565			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.88570			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.82855			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.80004			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.80003			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.72853			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.69965			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.56930			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.39546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.78756			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.00629			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.75115			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60379			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.86257			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.81770			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.71319			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.62000	116.52620	5.62000	116.50855			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.22000	115.36358	7.22000	115.34123			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	48.01604	100.00000	47.90860			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.93071	100.00000	37.83780			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.95488	100.00000	16.91243			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.29500	102.53533	6.29500	102.51805			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.47822			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.92882			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.84345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.09874			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		31,000,000,000,000.00	310,000,000	310,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.14908			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.31000	109.27974	6.31000	109.26098			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00075			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.25587			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.90990			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.35038			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.36106			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.38306	7.83000	102.36134			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34450			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35787			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.10237			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.34450			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.35787			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.45347	7.16000	102.07826			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.38401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38187			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.43297			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42606			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63338			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60980			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36632			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.07762	101.06155	6.06260			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.34237			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.58020			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.39040			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.41170			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.63547			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35064			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.35821			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36362			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.35821			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.36362			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.36632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35497			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36362			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39332			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.39332			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39332			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43647			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.44724			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43377			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64844			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.66179			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.65645			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.79409			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.01000	109.18496	7.01000	109.16440			0.00	0	3,802,000.00
TL20	On 22/02/2020	Spot Bond	5.98000	101.32977	5.98000	101.29220			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.40500	115.49626	6.40500	110.85599			0.00	0	993,433,000.00
TN20	On 17/09/2020	Spot Bond	6.84500	122.34475	6.84500	122.32238		2,464,200,000.00		360,000	317,086,000.00
TN23	On 06/11/2023	Spot Bond	7.14000	126.79329	7.14000	126.76912			0.00	0	121,736,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	7.66000	116.53009	7.66000	116.50590		3,370,400,000,000.00	440,000,000	438,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.70000	114.70388	7.70000	110.23551		0.00	0	18,017,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.88377		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.88081		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.87726		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.87682		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.85898		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.82224		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.55445		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.57685		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.59027		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.24123	10.00000	100.21439		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.23521	9.75000	100.20905		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.23511	100.00000	10.20871		0.00	0	0.00	
TSP125	On 23/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051		0.00	0	0.00	
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95368		0.00	0	0.00	
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68620		0.00	0	0.00	
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.68359		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.95528			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.65435			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.94474			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.48329			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.85823			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28770			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21535			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.18642			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.02765			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48144			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33555			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32096			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23430			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.27823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC01U	On 05/07/2013	Spot Bond	100.00000	88.81393	100.00000	88.60396			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.44549			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33562			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.22226			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29288			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.26500	122.16682	7.26500	122.14314			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.09920			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38648			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.67094			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.80500	110.16078	7.80500	110.13786			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	81.76048	100.00000	81.58236			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	81.83598	100.00000	81.66514			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	81.88100	100.00000	81.70261			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.61365			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64787			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.99984			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72685			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.74915			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.97980			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	125.46000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.42000	125.22346	5.42000	125.20497			0.00	0	93,265,000.00
WS05	On 01/08/2018	Spot Bond	0.37000	192.36095	-0.37000	249.48519			0.00	0	30,115,000.00
WSP1	On 28/05/2015	Spot Bond	5.46000	110.80823	5.46000	110.79174			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.97000	114.78661	5.97000	114.76795			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.20500	117.94709	6.20500	117.92718			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.43000	118.41101	6.43000	118.39030			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.40500	120.15032	6.40500	120.12939		32,025,000,000.00	5,000,000	16,500,000.00	
Z006	On 31/08/2013	Spot Bond	4.87000	98.50175	4.87000	98.48880			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.93000	97.30745	4.93000	97.29443			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.01000	89.93585	5.01000	89.92355			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000	95.75040	4.92000	95.73768			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000	94.58247	4.93000	94.56974			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.94000	88.75124	4.94000	88.73941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	4.91000	92.72107	4.91000	92.70865			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.01000	89.92355	5.01000	89.91126			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.59500	70.27999	5.59500	70.26946			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04046	100.00000	0.04038			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.80513	100.00000	21.76376			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.80513	100.00000	21.76376			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.24159	100.00000	12.21837			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.51983	100.00000	11.49798			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.51983	100.00000	11.49798			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.69159	100.00000	9.67320			0.00	0	0.00
Total for j-Bonds :								589,875,055,472,980.00	,410,637,979	97 966 936 652.00	

Grand Total: **589,875,839,218,836.00** **410,724,275** **97 968 887 337.00**