



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/05/2013

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			9.58500	9.58500	9.58380	9.58380		14.54	96,012,945.00	10,017	487,622.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	846.27340	0.84627	845.37120	0.84537	846.273	16.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	1.27340	0.00127	1.57120	0.00157	1.273	16.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	786.72210	0.78672	785.93660	0.78594	786.722	16.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	1.72210	0.00172	2.13660	0.00214	1.722	16.17	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	905.94450	0.90594	904.95670	0.90496	905.944	17.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.94450	0.00094	1.15670	0.00116	0.945	17.06	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	886.04300	0.88604	885.08090	0.88508	886.043	16.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	1.04300	0.00104	1.28090	0.00128	1.043	16.91	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	560.61070	0.56061	560.77610	0.56078	560.611	14.45	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	5.61070	0.00561	6.97610	0.00698	5.611	14.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	836.33890	0.83634	835.45370	0.83545	836.339	16.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	1.33890	0.00134	1.65370	0.00165	1.339	16.54	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	826.40780	0.82641	825.54050	0.82554	826.408	16.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	1.40780	0.00141	1.74050	0.00174	1.408	16.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	446.95060	0.44695	448.22960	0.44823	446.951	14.00	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	11.95060	0.01195	14.42960	0.01443	11.951	14.00	0.00	0	3,400.00

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	737.21940		0.73722	736.56220	0.73656	737.219	15.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	2.21940		0.00222	2.76220	0.00276	2.219	15.79		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	589.80070		0.58980	589.77830	0.58978	589.801	14.68		0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	4.80070		0.00480	5.97830	0.00598	4.801	14.68		0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	359.10010		0.35910	361.72200	0.36172	359.100	14.12		0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	24.10010		0.02410	27.92200	0.02792	24.100	14.12		0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	550.91030		0.55091	551.14410	0.55114	550.910	14.38		0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	5.91030		0.00591	7.34410	0.00734	5.910	14.38		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	493.08720		0.49309	493.79520	0.49380	493.087	13.93		0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	8.08720		0.00809	9.99520	0.01000	8.087	13.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	279.13590		0.27914	283.20190	0.28320	279.136	14.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	44.13590		0.04414	49.40190	0.04940	44.136	14.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	419.90980		0.41991	421.56780	0.42157	419.910	14.03		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	14.90980		0.01491	17.76780	0.01777	14.910	14.03		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	402.18890		0.40219	404.11220	0.40411	402.189	14.06		0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	17.18890		0.01719	20.31220	0.02031	17.189	14.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	89.34240		0.08934	95.54740	0.09555	89.342	15.10		0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	204.34240		0.20434	211.74740	0.21175	204.342	15.10		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	334.17570		0.33418	337.23150	0.33723	334.176	14.15		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	29.17570		0.02918	33.43150	0.03343	29.176	14.15		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	317.98600		0.31799	321.33330	0.32133	317.986	14.18		0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	32.98600		0.03299	37.53330	0.03753	32.986	14.18		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	29.65780		0.02966	33.56880	0.03357	29.658	16.78		2,669,202.00	90,000	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	444.65780		0.44466	449.76880	0.44977	444.658	16.78		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	242.81030		0.24281	247.55410	0.24755	242.810	14.30		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	57.81030		0.05781	63.75410	0.06375	57.810	14.30		1,300,731.75	22,500	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	178.53140		0.17853	184.37500	0.18438	178.531	14.42		0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	93.53140		0.09353	100.57500	0.10057	93.531	14.42		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	11.00	Call	0.67180	0.00067	0.85130	0.00085	0.672	21.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,415.67180	1.41567	1,417.05130	1.41705	1,415.672	21.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	51.91800	0.05192	57.10370	0.05710	51.918	15.94	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	316.91800	0.31692	323.30370	0.32330	316.918	15.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	44.76590	0.04477	49.61570	0.04962	44.766	16.17	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	349.76590	0.34977	355.81570	0.35582	349.766	16.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.08680	0.00009	0.10690	0.00011	0.087	23.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,915.08680	1.91509	1,916.30690	1.91631	1,915.087	23.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	11.97440	0.01197	14.17440	0.01417	11.974	18.31	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	676.97440	0.67697	680.37440	0.68037	676.974	18.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.25900	0.00126	1.59130	0.00159	1.259	21.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,266.25900	1.26626	1,267.79130	1.26779	1,266.259	21.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,085.34560	1.08535	1,084.22650	1.08423	1,085.346	18.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.34560	0.00035	0.42650	0.00043	0.346	18.17	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	985.61240	0.98561	984.55000	0.98455	985.612	17.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.61240	0.00061	0.75000	0.00075	0.612	17.58	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.23850	0.00024	0.30000	0.00030	0.239	22.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,665.23850	1.66524	1,666.50000	1.66650	1,665.239	22.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,385.00130	2.38500	2,383.80160	2.38380	2,385.001	28.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00130	0.00000	0.00160	0.00000	0.001	28.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.70890	9.70890	9.70710	9.70710		14.64	141,536,344.20	14,578	230,177.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	944.09260	0.94409	942.98720	0.94299	944.093	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.19260	0.03519	35.88720	0.03589	35.193	13.84	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	771.41240	0.77141	770.80840	0.77081	771.412	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	62.51240	0.06251	63.70840	0.06371	62.512	13.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	544.08150	0.54408	544.48290	0.54448	544.082	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	135.18150	0.13518	137.38290	0.13738	135.181	13.90	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	511.66110	0.51166	512.24570	0.51225	511.661	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	152.76110		0.15276	155.14570	0.15515	152.761	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	989.06320		0.98906	987.85810	0.98786	989.063	13.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	30.16320		0.03016	30.75810	0.03076	30.163	13.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	395.59310		0.39559	396.87420	0.39687	395.593	14.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	236.69310		0.23669	239.77420	0.23977	236.693	14.37	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	350.39500		0.35039	351.95510	0.35196	350.395	14.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	281.49500		0.28149	284.85510	0.28486	281.495	14.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	612.95380		0.61295	612.98980	0.61299	612.954	13.72	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	104.05380		0.10405	105.88980	0.10589	104.054	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	340.92800		0.34093	342.54760	0.34255	340.928	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	292.02800		0.29203	295.44760	0.29545	292.028	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	282.67580		0.28268	284.56440	0.28456	282.676	14.94	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	373.77580		0.37378	377.46440	0.37746	373.776	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	480.59980		0.48060	481.36550	0.48137	480.600	14.09	28,835.99	60	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	171.69980		0.17170	174.26550	0.17427	171.700	14.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	247.42790		0.24743	249.43300	0.24943	247.428	15.23	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	438.52790		0.43853	442.33300	0.44233	438.528	15.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	165.66310		0.16566	167.79880	0.16780	165.663	16.12	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	656.76310		0.65676	660.69880	0.66070	656.763	16.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	345.63670		0.34564	347.22670	0.34723	345.637	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	286.73670		0.28674	290.12670	0.29013	286.737	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	62.67080		0.06267	64.16440	0.06416	62.671	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,353.77080		1.35377	1,357.06440	1.35706	1,353.771	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	45.50260		0.04550	46.73620	0.04674	45.503	19.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,636.60260		1.63660	1,639.63620	1.63964	1,636.603	19.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	264.49000		0.26449	266.44420	0.26644	264.490	15.09	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	405.59000		0.40559	409.34420	0.40934	405.590	15.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,035.59170		1.03559	1,034.33900	1.03434	1,035.592	14.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	26.69170	0.02669	27.23900	0.02724	26.692	14.00	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	33.91730	0.03392	34.93510	0.03494	33.917	20.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,925.01730	1.92502	1,927.83510	1.92784	1,925.017	20.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	141.92080	0.14192	144.00310	0.14400	141.921	16.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	753.02080	0.75302	756.90310	0.75690	753.021	16.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,409.68880	2.40969	2,407.91720	2.40792	2,409.689	18.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.78880	0.00079	0.81720	0.00082	0.789	18.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,225.08970	1.22509	1,223.67400	1.22367	1,225.090	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.18970	0.01619	16.57400	0.01657	16.190	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.82450	9.82450	9.82160	9.82160		15.04	1,237,887.00	126	28,633.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	992.56820	0.99257	989.64670	0.98965	992.568	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	95.96820	0.09597	95.94670	0.09595	95.968	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	952.62820	0.95263	949.75900	0.94976	952.628	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	106.02820	0.10603	106.05900	0.10606	106.028	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	913.44980	0.91345	910.63670	0.91064	913.450	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	116.84980	0.11685	116.93670	0.11694	116.850	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	784.79790	0.78480	782.22410	0.78222	784.798	14.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	160.29790	0.16030	160.62410	0.16062	160.298	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,015.17460	1.01517	1,012.22670	1.01223	1,015.175	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	90.67460	0.09067	90.62670	0.09063	90.675	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	495.91330	0.49591	494.44520	0.49445	495.913	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	371.41330	0.37141	372.84520	0.37285	371.413	14.84	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	451.29610	0.45130	450.07590	0.45008	451.296	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	426.79610	0.42680	428.47590	0.42848	426.796	15.04	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	935.21740	0.93522	932.36950	0.93237	935.217	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	110.71740	0.11072	110.76950	0.11077	110.717	14.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	293.54570	0.29355	293.19670	0.29320	293.546	16.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	739.04570	0.73905	741.59670	0.74160	739.046	16.20	0.00	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	10.30	Call	285.69220		0.28569	285.39220	0.28539	285.692	16.28		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	761.19220		0.76119	763.79220	0.76379	761.192	16.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	500.58680		0.50059	499.09460	0.49909	500.587	14.82		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	366.08680		0.36609	367.49460	0.36749	366.087	14.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	120.73960		0.12074	121.12290	0.12112	120.740	19.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,646.23960		1.64624	1,649.52290	1.64952	1,646.240	19.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	94.02920		0.09403	94.47640	0.09448	94.029	19.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,969.52920		1.96953	1,972.87640	1.97288	1,969.529	19.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	431.03100		0.43103	0.00000	0.00000	431.031	15.17	2,586,186.00	6,000	6,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	456.53100		0.45653	0.00000	0.00000	456.531	15.17		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,840.89500		1.84089	1,837.86410	1.83786	1,840.895	15.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	16.39500		0.01640	16.26410	0.01626	16.395	15.67		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,141.90170		1.14190	1,138.86420	1.13886	1,141.902	14.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	67.40170		0.06740	67.26420	0.06726	67.402	14.15		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	158.21050		0.15821	158.48040	0.15848	158.210	18.13		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,333.71050		1.33371	1,336.88040	1.33688	1,333.710	18.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,429.51300		2.42951	2,426.58290	2.42658	2,429.513	17.12		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	5.01300		0.00501	4.98290	0.00498	5.013	17.12		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.94420		9.94420	9.94130	9.94130		15.36	54,693,100.00	5,500	7,784.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	708.52880		0.70853	707.78810	0.70779	708.529	14.58		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	354.32880		0.35433	356.48810	0.35649	354.329	14.58		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	703.44370		0.70344	702.71960	0.70272	703.444	14.60		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	359.24370		0.35924	361.41960	0.36142	359.244	14.60		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	371.27150		0.37127	371.41120	0.37141	371.272	16.58		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	927.07150		0.92707	930.11120	0.93011	927.071	16.58		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	268.18320		0.26818	268.48510	0.26849	268.183	17.74		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,323.98320		1.32398	1,327.18510	1.32719	1,323.983	17.74		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	911.59790		0.91160	910.26930	0.91027	911.598	14.14		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	217.39790		0.21740	218.96930	0.21897	217.398	14.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	198.40150		0.19840	198.75510	0.19876	198.402	18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,754.20150		1.75420	1,757.45510	1.75746	1,754.201	18.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	172.55890		0.17256	172.91840	0.17292	172.559	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,978.35890		1.97836	1,981.61840	1.98162	1,978.359	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	698.39350		0.69839	697.68590	0.69769	698.394	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	364.19350		0.36419	366.38590	0.36639	364.193	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,786.19110		1.78619	1,783.62990	1.78363	1,786.191	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	41.99110		0.04199	42.32990	0.04233	41.991	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,337.09790		1.33710	1,334.94370	1.33494	1,337.098	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	92.89790		0.09290	93.64370	0.09364	92.898	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	229.83440		0.22983	230.17060	0.23017	229.834	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,535.63440		1.53563	1,538.87060	1.53887	1,535.634	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,262.55320		2.26255	2,259.81490	2.25981	2,262.553	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	18.35320		0.01835	18.51490	0.01851	18.353	15.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.04450		10.04450	10.04210	10.04210		15.66	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	840.45190		0.84045	840.10020	0.84010	840.452	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	395.95190		0.39595	398.00020	0.39800	395.952	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	835.38010		0.83538	835.03890	0.83504	835.380	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	400.88010		0.40088	402.93890	0.40294	400.880	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	845.55480		0.84555	845.19230	0.84519	845.555	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	391.05480		0.39105	393.09230	0.39309	391.055	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.13040		10.13040	10.12810	10.12810		16.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,750.22820		1.75023	1,748.32890	1.74833	1,750.228	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	169.82820		0.16983	170.22890	0.17023	169.828	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,031.64810		1.03165	1,031.26640	1.03127	1,031.648	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	501.24810		0.50125	503.16640	0.50317	501.248	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,219.92460		2.21992	2,218.00250	2.21800	2,219.925	15.34	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	89.52460		0.08952	89.90250	0.08990	89.525	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,831.99370		1.83199	1,830.11850	1.83012	1,831.994	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	151.59370		0.15159	152.01850	0.15202	151.594	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,790.91660		1.79092	1,789.03000	1.78903	1,790.917	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	160.51660		0.16052	160.93000	0.16093	160.517	14.96	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.95870		10.95870	10.95680	10.95680		17.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,146.28160		2.14628	2,147.60060	2.14760	2,146.282	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	337.58160		0.33758	340.80060	0.34080	337.582	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,111.46430		2.11146	2,112.94600	2.11295	2,111.464	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	352.76430		0.35276	356.14600	0.35615	352.764	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,077.07030		2.07707	2,078.71740	2.07872	2,077.070	15.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	368.37030		0.36837	371.91740	0.37192	368.370	15.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.58500		9.58500	9.58380	9.58380		14.54	191,700.00	20	1,006.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	84,627.34260		0.84627	84,537.17530	0.84537	84,627.343	16.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	127.34260		0.00127	157.17530	0.00157	127.343	16.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	83,633.88620		0.83634	83,545.42630	0.83545	83,633.886	16.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	133.88620		0.00134	165.42630	0.00165	133.886	16.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	82,640.77760		0.82641	82,554.10790	0.82554	82,640.778	16.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	140.77760		0.00141	174.10790	0.00174	140.778	16.46	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.70890		9.70890	9.70710	9.70710		14.64	48,544.50	5	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	84,757.68790		0.84758	84,672.77600	0.84673	84,757.688	13.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	4,867.68790		0.04868	4,962.77600	0.04963	4,867.688	13.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	36,995.48400		0.36995	37,139.37770	0.37139	36,995.484	14.46	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	26,105.48400		0.26105	26,429.37770	0.26429	26,105.484	14.46	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	86,486.00370		0.86486	86,396.08050	0.86396	86,486.004	13.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	4,596.00370		0.04596	4,686.08050	0.04686	4,596.004	13.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	85,620.24090		0.85620	85,532.85910	0.85533	85,620.241	13.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	4,730.24090		0.04730	4,822.85910	0.04823	4,730.241	13.81	0.00	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 13/12/2013	Foreign Exchange Future			9.82450		9.82450	9.82160	9.82160		15.04		49,122.50	5	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	59,155.17760		0.59155	58,960.31030	0.58960	59,155.178	14.45		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	27,705.17760		0.27705	27,800.31030	0.27800	27,705.178	14.45		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	60,247.94740		0.60248	60,048.49820	0.60048	60,247.947	14.41		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	26,797.94740		0.26798	26,888.49820	0.26888	26,797.947	14.41		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	59,699.47380		0.59699	59,502.31050	0.59502	59,699.474	14.43		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	27,249.47380		0.27249	27,342.31050	0.27342	27,249.474	14.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.50630		14.50630	14.43080	14.43080		12.71		32,639,175.00	2,250	19,470.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,506.43620		2.50644	2,431.03070	2.43103	2,506.436	24.60		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.13620		0.00014	0.23070	0.00023	0.136	24.60		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,508.93410		1.50893	1,435.58430	1.43558	1,508.934	20.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	2.63410		0.00263	4.78430	0.00478	2.634	20.12		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	733.41110		0.73341	671.39800	0.67140	733.411	14.75		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	17.11110		0.01711	30.59800	0.03060	17.111	14.75		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	276.77630		0.27678	249.37800	0.24938	276.776	13.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	110.47630		0.11048	158.57800	0.15858	110.476	13.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	81.58120		0.08158	75.27370	0.07527	81.581	13.84		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	375.28120		0.37528	444.47370	0.44447	375.281	13.84		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	723.87430		0.72387	662.46050	0.66246	723.874	14.68		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	17.57430		0.01757	31.66050	0.03166	17.574	14.68		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	714.55440		0.71455	653.55510	0.65356	714.554	14.65		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	18.25440		0.01825	32.75510	0.03276	18.254	14.65		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	20.56090		0.02056	19.87450	0.01987	20.561	15.82		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	814.26090		0.81426	889.07450	0.88907	814.261	15.82		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	237.81890		0.23782	214.96580	0.21497	237.819	12.99		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	131.51890		0.13152	184.16580	0.18417	131.519	12.99		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	122.16720		0.12217	114.78970	0.11479	122.167	13.28		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	265.86720		0.26587	333.98970	0.33399	265.867	13.28		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			14.68580		14.68580	14.60840	14.60840		12.66	125,284,559.80	8,531	13,484.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	384.54490		0.38454	386.98360	0.38698	384.545	12.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	458.74490		0.45874	538.58360	0.53858	458.745	12.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	392.71280		0.39271	394.82950	0.39483	392.713	12.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	446.91280		0.44691	526.42950	0.52643	446.913	12.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	388.60850		0.38861	390.88980	0.39089	388.608	12.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	452.80850		0.45281	532.48980	0.53249	452.808	12.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.85510		14.85510	14.77560	14.77560		12.78	0.00	0	3,830.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	542.88620		0.54289	534.28830	0.53429	542.886	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	597.78620		0.59779	668.68830	0.66869	597.786	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	550.89700		0.55090	542.02890	0.54203	550.897	12.85	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	585.79700		0.58580	656.42890	0.65643	585.797	12.85	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	546.87540		0.54688	538.14560	0.53815	546.875	12.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	591.77540		0.59178	662.54560	0.66255	591.775	12.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.03200		15.03200	14.95230	14.95230		13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,070.33190		1.07033	1,037.91940	1.03792	1,070.332	12.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	348.33190		0.34833	395.61940	0.39562	348.332	12.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,082.87960		1.08288	1,049.74770	1.04975	1,082.880	12.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	340.87960		0.34088	387.44770	0.38745	340.880	12.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,076.39110		1.07639	1,043.82340	1.04382	1,076.391	12.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	344.39110		0.34439	391.52340	0.39152	344.391	12.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09480		0.09480	0.09450	0.09450		14.97	1,896.00	20	16,711.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	490.94040		0.00491	466.77490	0.00467	490.940	14.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	10.94040		0.00011	16.77490	0.00017	10.940	14.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	23.27400		0.00023	22.96230	0.00023	23.274	18.32	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	543.27400		0.00543	572.96230	0.00573	543.274	18.32	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.52540		0.00001	0.63170	0.00001	0.525	22.67	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,520.52540		0.01521	1,550.63170	0.01551	1,520.525	22.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09610		0.09610	0.09570	0.09570		19.53		6,727.00	70	412.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	782.33740		0.00782	756.13110	0.00756	782.337	19.53		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	172.33740		0.00172	186.13110	0.00186	172.337	19.53		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	288.16570		0.00288	278.92980	0.00279	288.166	20.83		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	678.16570		0.00678	708.92980	0.00709	678.166	20.83		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	98.40150		0.00098	95.76800	0.00096	98.401	22.80		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,488.40150		0.01488	1,525.76800	0.01526	1,488.401	22.80		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.39570		12.39570	12.36760	12.36760		13.45		10,164,474.00	820	81,502.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	997.24260		0.99724	970.53030	0.97053	997.243	15.13		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	1.54260		0.00154	2.93030	0.00293	1.543	15.13		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	700.34720		0.70035	675.11720	0.67512	700.347	12.98		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	4.64720		0.00465	7.51720	0.00752	4.647	12.98		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	602.62330		0.60262	580.17280	0.58017	602.623	12.26		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	6.92330		0.00692	12.57280	0.01257	6.923	12.26		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	342.46650		0.34247	332.11200	0.33211	342.467	12.86		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	46.76650		0.04677	64.51200	0.06451	46.766	12.86		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	270.87080		0.27087	265.05460	0.26505	270.871	13.05		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	75.17080		0.07517	97.45460	0.09745	75.171	13.05		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	117.55380		0.11755	121.33830	0.12134	117.554	13.81		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	221.85380		0.22185	253.73830	0.25374	221.854	13.81		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,136.66250		1.13666	1,109.56950	1.10957	1,136.663	16.13		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.96250		0.00096	1.96950	0.00197	0.963	16.13		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	78.72410		0.07872	83.35370	0.08335	78.724	14.28		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	313.02410		0.31302	345.75370	0.34575	313.024	14.28		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	53.43530		0.05344	57.96680	0.05797	53.435	14.71		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	407.73530		0.40774	440.36680	0.44037	407.735	14.71		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,156.60160		1.15660	1,129.46440	1.12946	1,156.602	16.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.90160		0.00090	1.86440	0.00186	0.902	16.27		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,146.63150		1.14663	1,119.51610	1.11952	1,146.631	16.20		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.93150		0.00093	1.91610	0.00192	0.932	16.20		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.56370		12.56370	12.53470	12.53470		13.93		9,422,775.00	750	34,743.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	679.50690		0.67951	665.38780	0.66539	679.507	13.32		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	165.80690		0.16581	180.68780	0.18069	165.807	13.32		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	497.94300		0.49794	488.17020	0.48817	497.943	13.68		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	284.24300		0.28424	303.47020	0.30347	284.243	13.68		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	713.53530		0.71354	698.64980	0.69865	713.535	13.26		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	149.83530		0.14984	163.94980	0.16395	149.835	13.26		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	706.64620		0.70665	691.91440	0.69191	706.646	13.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	152.94620		0.15295	167.21440	0.16721	152.946	13.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	286.15240		0.28615	281.53090	0.28153	286.152	14.54		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	572.45240		0.57245	596.83090	0.59683	572.452	14.54		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	646.53990		0.64654	633.17960	0.63318	646.540	13.38		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	182.83990		0.18284	198.47960	0.19848	182.840	13.38		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	554.12040		0.55412	542.96340	0.54296	554.120	13.56		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	240.42040		0.24042	258.26340	0.25826	240.420	13.56		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,113.19520		1.11320	1,091.46490	1.09146	1,113.195	13.12		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	49.49520		0.04950	56.76490	0.05676	49.495	13.12		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,069.63070		1.06963	1,048.49920	1.04850	1,069.631	13.12		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	55.93070		0.05593	63.79920	0.06380	55.931	13.12		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	720.46880		0.72047	705.42940	0.70543	720.469	13.24		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	146.76880		0.14677	160.72940	0.16073	146.769	13.24		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.72220		12.72220	12.69190	12.69190		14.07		0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,588.18860		1.58819	1,564.35640	1.56436	1,588.189	13.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	65.98860		0.06599	72.45640	0.07246	65.989	13.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,369.14400		1.36914	1,347.69550	1.34770	1,369.144	13.43		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	89.94400		0.08994	98.79550	0.09880	89.944	13.43		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,326.74080		1.32674	1,305.84900	1.30585	1,326.741	13.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	97.54080		0.09754	106.94900	0.10695	97.541	13.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	588.61570		0.58862	581.32930	0.58133	588.616	13.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	466.41570		0.46642	489.42930	0.48943	466.416	13.95	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	396.75030		0.39675	393.20230	0.39320	396.750	14.74	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	774.55030		0.77455	801.30230	0.80130	774.550	14.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,285.15180		1.28515	1,264.83340	1.26483	1,285.152	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	105.95180		0.10595	115.93340	0.11593	105.952	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	637.40480		0.63740	629.05760	0.62906	637.405	13.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	415.20480		0.41520	437.15760	0.43716	415.205	13.83	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.88850		12.88850	12.85860	12.85860		14.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	840.50100		0.84050	833.51980	0.83352	840.501	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	462.00100		0.46200	484.91980	0.48492	462.001	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	850.88200		0.85088	843.75600	0.84376	850.882	13.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	452.38200		0.45238	475.15600	0.47516	452.382	13.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	845.68010		0.84568	838.62460	0.83862	845.680	13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	457.18010		0.45718	480.02460	0.48002	457.180	13.86	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.34341		119.34341	119.31773	119.31773			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,353.41000		1.35341	1,327.73000	1.32773	1,353.410		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	1,343.41000		1.34341	1,317.73000	1.31773	1,343.410		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	1,333.41000		1.33341	1,307.73000	1.30773	1,333.410		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			114.19181		114.19181	114.38380	114.38380			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	798.19000		0.79819	606.20000	0.60620	798.190		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	808.19000	0.80819	616.20000	0.61620	808.190		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	818.19000	0.81819	626.20000	0.62620	818.190		0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.61137	121.61137	122.82472	122.82472			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,621.37000	2.62137	3,834.72000	3.83472	2,621.370		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	2,611.37000	2.61137	3,824.72000	3.82472	2,611.370		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	2,601.37000	2.60137	3,814.72000	3.81472	2,601.370		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			421.94400	421.94400	421.29400	421.29400			0.00	0	75.00
AL37	On 07/11/2013	Index Future			427.90000	427.90000	427.24100	427.24100			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			509.52200	509.52200	508.77600	508.77600			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			516.71400	516.71400	515.95800	515.95800			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			453.58400	453.58400	452.30000	452.30000			45,358,400.00	10	736.00
ALBI	On 07/11/2013	Index Future			459.98700	459.98700	458.68400	458.68400			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.26340	9.26340	9.28780	9.28780		9.09	7,345,876.20	793	14,937.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	508.34230	0.50834	532.18560	0.53219	508.342	13.46	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	4.94230	0.00494	4.38560	0.00439	4.942	13.46	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	527.62910	0.52763	551.57560	0.55158	527.629	13.52	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.22910	0.00423	3.77560	0.00378	4.229	13.52	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	517.97330	0.51797	541.87010	0.54187	517.973	13.49	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.57330	0.00457	4.07010	0.00407	4.573	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.32060		9.32060	9.34480	9.34480		9.43	6,990,450.00	750	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	207.08650		0.20709	223.37700	0.22338	207.087	9.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	186.48650		0.18649	178.57700	0.17858	186.487	9.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	34.25860		0.03426	36.72250	0.03672	34.259	13.69	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,013.65860		1.01366	991.92250	0.99192	1,013.659	13.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	483.72100		0.48372	501.41130	0.50141	483.721	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	63.12100		0.06312	56.61130	0.05661	63.121	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	475.63360		0.47563	493.25530	0.49326	475.634	10.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	65.03360		0.06503	58.45530	0.05846	65.034	10.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	850.35160		0.85035	874.40130	0.87440	850.352	12.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	29.75160		0.02975	29.60130	0.02960	29.752	12.75	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	570.03090		0.57003	592.20170	0.59220	570.031	10.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	49.43090		0.04943	47.40170	0.04740	49.431	10.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	491.85640		0.49186	510.38520	0.51039	491.856	10.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	61.25640		0.06126	55.58520	0.05559	61.256	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.37660		9.37660	9.39990	9.39990		10.25	7,501,280.00	800	2,224.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	242.95270		0.24295	253.48120	0.25348	242.953	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	346.35270		0.34635	333.58120	0.33358	346.353	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	51.69620		0.05170	52.74660	0.05275	51.696	13.32	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,275.09620		1.27510	1,252.84660	1.25285	1,275.096	13.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	250.53970		0.25054	261.28470	0.26128	250.540	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	333.93970		0.33394	321.38470	0.32138	333.940	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	246.72000		0.24672	257.35640	0.25736	246.720	10.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	340.12000		0.34012	327.45640	0.32746	340.120	10.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	320.77610		0.32078	333.21150	0.33321	320.776	10.11	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	244.17610		0.24418	233.31150	0.23331	244.176	10.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	201.64870		0.20165	210.96390	0.21096	201.649	10.64	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	425.04870		0.42505	411.06390	0.41106	425.049	10.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	66.87280		0.06687	68.63480	0.06863	66.873	12.02	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	990.27280		0.99027	968.73480	0.96873	990.273	12.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,124.72410		1.12472	1,147.51390	1.14751	1,124.724	13.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	48.12410		0.04812	47.61390	0.04761	48.124	13.46	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	845.44160		0.84544	866.89260	0.86689	845.442	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	68.84160		0.06884	66.99260	0.06699	68.842	11.85	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.43400		9.43400	9.45590	9.45590		10.95	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	340.11600		0.34012	350.33130	0.35033	340.116	11.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	416.11600		0.41612	404.43130	0.40443	416.116	11.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	347.95120		0.34795	358.33600	0.35834	347.951	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	403.95120		0.40395	392.43600	0.39244	403.951	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	344.01450		0.34401	354.31270	0.35431	344.014	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	410.01450		0.41001	398.41270	0.39841	410.014	11.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.93880		9.93880	9.96240	9.96240		12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,792.39990		2.79240	2,813.93730	2.81394	2,792.400	15.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	103.59990		0.10360	101.53730	0.10154	103.600	15.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,744.33030		2.74433	2,765.81640	2.76582	2,744.330	15.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	105.53030		0.10553	103.41640	0.10342	105.530	15.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,696.29380		2.69629	2,717.72470	2.71772	2,696.294	15.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	107.49380		0.10749	105.32470	0.10532	107.494	15.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.28050		9.28050	9.26130	9.26130		11.73	0.00	0	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	334.84300		0.33484	322.33430	0.32233	334.843	12.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	14.34300		0.01434	21.03430	0.02103	14.343	12.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	352.76290		0.35276	339.68440	0.33968	352.763	12.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	12.26290		0.01226	18.38440	0.01838	12.263	12.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	343.76900		0.34377	330.97220	0.33097	343.769	12.07	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	13.26900		0.01327	19.67220	0.01967	13.269	12.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.37910		9.37910	9.35940	9.35940		12.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	419.34800		0.41935	409.21200	0.40921	419.348	12.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	130.24800		0.13025	139.81200	0.13981	130.248	12.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	412.71820		0.41272	402.67200	0.40267	412.718	12.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	133.61820		0.13362	143.27200	0.14327	133.618	12.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	406.15000		0.40615	396.19310	0.39619	406.150	12.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	137.05000		0.13705	146.79310	0.14679	137.050	12.02	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.36250		0.36250	0.34260	0.34260			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			281.56230		281.56230	271.55720	271.55720			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			16.62860		16.62860	19.85280	19.85280			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			2,685.68140		2,685.68140	-1,192.01090	-1,192.01090			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			5,950.39230		5,950.39230	-4,406.17990	-4,406.17990			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			16.62860		16.62860	19.85280	19.85280			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			1.21440		1.21440	-4.59050	-4.59050			0.00	22,500	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			400.87430		400.87430	393.33650	393.33650			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			90.01230		90.01230	49.56000	49.56000			0.00	2,274	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			317.63350		317.63350	346.64000	346.64000			0.00	742	742.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.97520		9.97520	9.88650	9.88650		13.50	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	447.02240		0.44702	369.67230	0.36967	447.022	13.40	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	11.82240		0.01182	23.17230	0.02317	11.822	13.40	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	437.90730		0.43791	361.14720	0.36115	437.907	13.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	12.70730		0.01271	24.64720	0.02465	12.707	13.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	428.84600		0.42885	352.69580	0.35270	428.846	13.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	13.64600		0.01365	26.19580	0.02620	13.646	13.41	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.11450		10.11450	10.02390	10.02390		13.80	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	457.18320		0.45718	395.58550	0.39559	457.183	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	182.68320		0.18268	211.68550	0.21169	182.683	13.44	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	451.21890		0.45122	390.07740	0.39008	451.219	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	186.71890		0.18672	216.17740	0.21618	186.719	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	445.31080		0.44531	384.62270	0.38462	445.311	13.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	190.81080		0.19081	220.72270	0.22072	190.811	13.47	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.56350		1.56350	1.56180	1.56180		13.65	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	757.17830		0.07572	742.84800	0.07428	757.178	14.86	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	22.17830		0.00222	24.84800	0.00248	22.178	14.86	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	666.48610		0.06665	653.38260	0.06534	666.486	14.65	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	31.48610		0.00315	35.38260	0.00354	31.486	14.65	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	579.01470		0.05790	567.46400	0.05675	579.015	14.45	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	44.01470		0.00440	49.46400	0.00495	44.015	14.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.57530		1.57530	1.57330	1.57330		14.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,019.20870		0.10192	1,005.19430	0.10052	1,019.209	13.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	166.20870		0.01662	172.19430	0.01722	166.209	13.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	946.57770		0.09466	933.52570	0.09335	946.578	13.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	193.57770		0.01936	200.52570	0.02005	193.578	13.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	876.92390		0.08769	864.89010	0.08649	876.924	13.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	223.92390		0.02239	231.89010	0.02319	223.924	13.95	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	11.90	Call	532.47990		0.53248	533.67490	0.53367	532.480	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	356.77990		0.35678	357.97490	0.35797	356.780	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	527.40820		0.52741	528.60650	0.52861	527.408	13.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Put	361.70820	0.36171	362.90650	0.36291	361.708	13.05	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Call	537.59250	0.53759	538.78430	0.53878	537.593	13.03	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	351.89250	0.35189	353.08430	0.35308	351.893	13.03	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry			7.74710	7.74710	7.75660	7.75660		14.86	0.00	25,000	15,000.00	
DANZ	On 31/05/2013	Any day expiry	7.72	Call	79.27740	0.07928	87.62410	0.08762	79.277	15.17	0.00	5,000	15,000.00	
DANZ	On 31/05/2013	Any day expiry	7.72	Put	52.17740	0.05218	51.02410	0.05102	52.177	15.17	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry	7.79	Call	46.20270	0.04620	52.90850	0.05291	46.203	15.24	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry	7.79	Put	89.10270	0.08910	86.30850	0.08631	89.103	15.24	0.00	5,000	15,000.00	
DANZ	On 31/05/2013	Any day expiry	7.80	Call	42.78040	0.04278	49.23100	0.04923	42.780	15.34	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry	7.80	Put	95.68040	0.09568	92.63100	0.09263	95.680	15.34	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry	7.81	Call	39.57160	0.03957	45.76520	0.04577	39.572	15.44	0.00	0	0.00	
DANZ	On 31/05/2013	Any day expiry	7.81	Put	102.47160	0.10247	99.16520	0.09917	102.472	15.44	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry			9.55980	9.55980	9.56730	9.56730		12.77	0.00	10,000	0.00	
DAUS	On 24/05/2013	Any day expiry	9.50	Call	59.80000	0.05980	78.85360	0.07885	59.800	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.50	Put	0.00000	0.00000	11.55360	0.01155	0.000	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.51	Call	49.80000	0.04980	70.91600	0.07092	49.800	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.51	Put	0.00000	0.00000	13.61600	0.01362	0.000	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.55	Call	9.80000	0.00980	42.65690	0.04266	9.800	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.55	Put	0.00000	0.00000	25.35690	0.02536	0.000	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.49	Call	69.80000	0.06980	87.07350	0.08707	69.800	12.77	0.00	0	0.00	
DAUS	On 24/05/2013	Any day expiry	9.49	Put	0.00000	0.00000	9.77350	0.00977	0.000	12.77	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry			9.56520	9.56520	9.56730	9.56730		12.76	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry	9.40	Call	170.48700	0.17049	178.12300	0.17812	170.487	14.44	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry	9.40	Put	5.28700	0.00529	10.82300	0.01082	5.287	14.44	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry	9.41	Call	161.30870	0.16131	169.32750	0.16933	161.309	14.33	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry	9.41	Put	6.10870	0.00611	12.02750	0.01203	6.109	14.33	0.00	0	0.00	
DAUS	On 27/05/2013	Any day expiry	9.45	Call	125.88610	0.12589	135.46170	0.13546	125.886	13.88	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/05/2013	Any day expiry	9.45	Put	10.68610		0.01069	18.16170	0.01816	10.686	13.88	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Call	85.69330		0.08569	96.92210	0.09692	85.693	13.32	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Put	20.49330		0.02049	29.62210	0.02962	20.493	13.32	0.00	0	10,000.00
DAUS	On 27/05/2013	Any day expiry	9.39	Call	179.76800		0.17977	187.03030	0.18703	179.768	14.55	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Put	4.56800		0.00457	9.73030	0.00973	4.568	14.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.56520		9.56520	9.56730	9.56730		13.35	0.00	25,000	25,000.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	515.33770		0.51534	517.74450	0.51774	515.338	18.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.13770		0.00014	0.44450	0.00044	0.138	18.86	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	220.87610		0.22088	227.30870	0.22731	220.876	15.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	5.67610		0.00568	10.00870	0.01001	5.676	15.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Call	1,165.20000		1.16520	0.00000	0.00000	1,165.200	24.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.59	0.00	7,500	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	525.32500		0.52532	527.70000	0.52770	525.325	19.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.12500		0.00013	0.40000	0.00040	0.125	19.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	39.95110		0.03995	51.29680	0.05130	39.951	13.90	0.00	7,500	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	74.75110		0.07475	83.99680	0.08400	74.751	13.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	505.35640		0.50536	507.79580	0.50780	505.356	18.75	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.15640		0.00016	0.49580	0.00050	0.156	18.75	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	376.01310		0.37601	379.29980	0.37930	376.013	17.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	0.81310		0.00081	1.99980	0.00200	0.813	17.32	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.85	Call	3.22520		0.00323	0.00000	0.00000	3.225	16.65	0.00	7,500	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.85	Put	288.02520		0.28803	0.00000	0.00000	288.025	16.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	86.88480		0.08688	98.32950	0.09833	86.885	13.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	31.68480		0.03168	41.02950	0.04103	31.685	13.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.53	Call	73.51990		0.07352	85.31010	0.08531	73.520	13.57	0.00	0	20,000.00
DAUS	On 28/05/2013	Any day expiry	9.53	Put	38.31990		0.03832	48.01010	0.04801	38.320	13.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,465.20000		1.46520	1,467.30000	1.46730	1,465.200	21.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,365.20000		1.36520	1,367.30000	1.36730	1,365.200	22.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	22.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,315.20000		1.31520	1,317.30000	1.31730	1,315.200	23.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.21	0.00	7,500	0.00
DAUS	On 29/05/2013	Any day expiry			9.56520		9.56520	9.56320	9.56320		13.69	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.60	Call	47.29170		0.04729	57.75800	0.05776	47.292	14.12	0.00	0	35,000.00
DAUS	On 29/05/2013	Any day expiry	9.60	Put	82.09170		0.08209	94.55800	0.09456	82.092	14.12	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Call	108.07470		0.10807	116.36430	0.11636	108.075	14.28	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Put	32.87470		0.03287	43.16430	0.04316	32.875	14.28	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Call	101.00160		0.10100	109.64630	0.10965	101.002	14.18	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Put	35.80160		0.03580	46.44630	0.04645	35.802	14.18	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Call	94.14070		0.09414	103.12100	0.10312	94.141	14.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Put	38.94070		0.03894	49.92100	0.04992	38.941	14.08	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			9.56510		9.56510	9.56430	9.56430		18.78	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	555.44770		0.55545	554.92380	0.55492	555.448	18.14	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.34770		0.00035	0.62380	0.00062	0.348	18.14	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	585.35380		0.58535	584.76390	0.58476	585.354	18.42	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.25380		0.00025	0.46390	0.00046	0.254	18.42	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	575.38190		0.57538	574.81210	0.57481	575.382	18.33	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.28190		0.00028	0.51210	0.00051	0.282	18.33	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	565.41310		0.56541	564.86530	0.56487	565.413	18.24	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.31310		0.00031	0.56530	0.00057	0.313	18.24	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.59360		9.59360	9.59200	9.59200		14.44	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	335.74770		0.33575	338.63230	0.33863	335.748	14.02	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	42.14770		0.04215	46.63230	0.04663	42.148	14.02	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	328.02510		0.32803	331.03460	0.33103	328.025	14.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	44.42510		0.04443	49.03460	0.04903	44.425	14.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	601.17850		0.60118	600.96460	0.60096	601.178	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.00	Put	7.57850		0.00758	8.96460	0.00896	7.579	14.29	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	343.55660		0.34356	346.31720	0.34632	343.557	14.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	39.95660		0.03996	44.31720	0.04432	39.957	14.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.59510		9.59510	9.59340	9.59340		14.49	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	612.92960		0.61293	612.59780	0.61260	612.930	14.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	7.82960		0.00783	9.19780	0.00920	7.830	14.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	603.32440		0.60332	603.05440	0.60305	603.324	14.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	8.22440		0.00822	9.65440	0.00965	8.224	14.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	593.73840		0.59374	593.53270	0.59353	593.738	14.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	8.63840		0.00864	10.13270	0.01013	8.638	14.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.60230		9.60230	9.60020	9.60020		14.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,202.81700		1.20282	0.00000	0.00000	1,202.817	16.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.51700		0.00052	0.00000	0.00000	0.517	16.63	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	575.17910		0.57518	574.73360	0.57473	575.179	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	12.87910		0.01288	14.53360	0.01453	12.879	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	556.45200		0.55645	556.20760	0.55621	556.452	13.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	14.15200		0.01415	16.00760	0.01601	14.152	13.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	316.40290		0.31640	319.31520	0.31932	316.403	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	64.10290		0.06410	69.11520	0.06912	64.103	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,302.60920		1.30261	1,300.53420	1.30053	1,302.609	17.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.30920		0.00031	0.33420	0.00033	0.309	17.09	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	167.37840		0.16738	172.30100	0.17230	167.378	14.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	165.07840		0.16508	172.10100	0.17210	165.078	14.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	128.06740		0.12807	133.04250	0.13304	128.067	14.90	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	225.76740		0.22577	232.84250	0.23284	225.767	14.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	565.80170		0.56580	565.45470	0.56545	565.802	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	13.50170		0.01350	15.25470	0.01525	13.502	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,352.53880		1.35254	1,350.46160	1.35046	1,352.539	17.32	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 26/06/2013	Any day expiry	8.25	Put	0.23880		0.00024	0.26160	0.00026	0.239	17.32	0.00	15,000	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	84.41910		0.08442	0.00000	0.00000	84.419	15.61	0.00	37,500	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	332.11910		0.33212	0.00000	0.00000	332.119	15.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	214.06690		0.21407	218.46020	0.21846	214.067	14.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	121.76690		0.12177	128.26020	0.12826	121.767	14.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,502.40940		1.50241	1,500.32530	1.50033	1,502.409	18.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.10940		0.00011	0.12530	0.00013	0.109	18.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,402.48420		1.40248	1,400.40470	1.40040	1,402.484	17.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.18420		0.00018	0.20470	0.00020	0.184	17.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.63680		9.63680	9.63440	9.63440		14.43	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	485.71630		0.48572	487.06370	0.48706	485.716	13.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	58.91630		0.05892	62.66370	0.06266	58.916	13.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	161.10590		0.16111	165.39150	0.16539	161.106	14.99	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	324.30590		0.32431	330.99150	0.33099	324.306	14.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,338.61060		1.33861	1,336.40770	1.33641	1,338.611	15.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	1.81060		0.00181	2.00770	0.00201	1.811	15.82	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	501.20770		0.50121	502.39080	0.50239	501.208	13.57	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	54.40770		0.05441	57.99080	0.05799	54.408	13.57	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	493.42960		0.49343	494.69540	0.49470	493.430	13.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	56.62960		0.05663	60.29540	0.06030	56.630	13.59	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.64210		9.64210	9.63960	9.63960		14.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,344.30620		1.34431	0.00000	0.00000	1,344.306	15.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	2.20620		0.00221	0.00000	0.00000	2.206	15.75	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,245.11390		1.24511	0.00000	0.00000	1,245.114	15.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	3.01390		0.00301	0.00000	0.00000	3.014	15.28	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	635.75000		0.63575	635.75380	0.63575	635.750	13.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	33.65000		0.03365	36.15380	0.03615	33.650	13.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	627.05650		0.62706	627.13120	0.62713	627.057	13.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.05	Put	34.95650		0.03496	37.53120	0.03753	34.957	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	618.40370		0.61840	618.54940	0.61855	618.404	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	36.30370		0.03630	38.94940	0.03895	36.304	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	395.68350		0.39568	398.05780	0.39806	395.683	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	103.58350		0.10358	108.45780	0.10846	103.584	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	298.13120		0.29813	301.53730	0.30154	298.131	14.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	166.03120		0.16603	171.93730	0.17194	166.031	14.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	251.35440		0.25135	255.19460	0.25519	251.354	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	209.25440		0.20925	215.59460	0.21559	209.254	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	207.44230		0.20744	211.55040	0.21155	207.442	14.68	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	265.34230		0.26534	271.95040	0.27195	265.342	14.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,443.71770		1.44372	1,441.39330	1.44139	1,443.718	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.61770		0.00162	1.79330	0.00179	1.618	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,393.98880		1.39399	1,391.69340	1.39169	1,393.989	15.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.88880		0.00189	2.09340	0.00209	1.889	15.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	155.72460		0.15572	0.00000	0.00000	155.725	15.22	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	363.62460		0.36362	0.00000	0.00000	363.625	15.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,543.28810		1.54329	1,540.91700	1.54092	1,543.288	16.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	1.18810		0.00119	1.31700	0.00132	1.188	16.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.64860		9.64860	9.64610	9.64610		14.47	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	602.89750		0.60290	603.15400	0.60315	602.898	13.59	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	44.29750		0.04430	47.05400	0.04705	44.298	13.59	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	594.48070		0.59448	594.80630	0.59481	594.481	13.58	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	45.88070		0.04588	48.70630	0.04871	45.881	13.58	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	586.10740		0.58611	586.50400	0.58650	586.107	13.58	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	47.50740		0.04751	50.40400	0.05040	47.507	13.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.68140		9.68140	9.67970	9.67970		14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	497.58870		0.49759	499.61450	0.49961	497.589	13.76	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
DAUS	On 26/08/2013	Any day expiry	9.30	Put	116.18870		0.11619	119.91450	0.11991	116.189	13.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	322.30230		0.32230	324.48180	0.32448	322.302	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	240.90230		0.24090	244.78180	0.24478	240.902	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	539.10670		0.53911	540.99690	0.54100	539.107	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	97.70670		0.09771	101.29690	0.10130	97.707	13.64	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	504.36260		0.50436	506.36850	0.50637	504.363	13.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	112.96260		0.11296	116.66850	0.11667	112.963	13.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	223.32150		0.22332	226.63190	0.22663	223.322	14.98	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	381.92150		0.38192	386.93190	0.38693	381.922	14.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	490.87400		0.49087	492.92020	0.49292	490.874	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	119.47400		0.11947	123.22020	0.12322	119.474	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	369.20390		0.36920	371.42620	0.37143	369.204	14.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	197.80390		0.19780	201.72620	0.20173	197.804	14.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,436.51910		1.43652	1,434.99050	1.43499	1,436.519	15.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	5.11910		0.00512	5.29050	0.00529	5.119	15.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,387.31370		1.38731	1,385.79320	1.38579	1,387.314	15.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	5.91370		0.00591	6.09320	0.00609	5.914	15.19	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	275.74200		0.27574	279.13790	0.27914	275.742	14.53	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	294.34200		0.29434	299.43790	0.29944	294.342	14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,485.82800		1.48583	1,484.29070	1.48429	1,485.828	15.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	4.42800		0.00443	4.59070	0.00459	4.428	15.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.71820		9.71820	9.71630	9.71630		14.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	559.12550		0.55913	559.15930	0.55916	559.126	13.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	140.92550		0.14093	142.85930	0.14286	140.925	13.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	552.56500		0.55257	552.63200	0.55263	552.565	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	144.36500		0.14437	146.33200	0.14633	144.365	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	268.34450		0.26834	269.95950	0.26996	268.345	15.19	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	430.14450		0.43014	433.65950	0.43366	430.144	15.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Call	572.40550		0.57241	572.36920	0.57237	572.406	13.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	134.20550		0.13421	136.06920	0.13607	134.205	13.90	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	565.73840		0.56574	565.73900	0.56574	565.738	13.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	137.53840		0.13754	139.43900	0.13944	137.538	13.92	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.72210		9.72210	9.72020	9.72020		14.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	606.12620		0.60613	605.85250	0.60585	606.126	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	124.02620		0.12403	125.65250	0.12565	124.026	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	599.27210		0.59927	599.03000	0.59903	599.272	13.88	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	127.17210		0.12717	128.83000	0.12883	127.172	13.88	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	592.46710		0.59247	592.25860	0.59226	592.467	13.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	130.36710		0.13037	132.05860	0.13206	130.367	13.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	439.23580		0.43924	439.86130	0.43986	439.236	14.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	227.13580		0.22714	229.66130	0.22966	227.136	14.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	392.01980		0.39202	392.92810	0.39293	392.020	14.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	269.91980		0.26992	272.72810	0.27273	269.920	14.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	344.35070		0.34435	345.55290	0.34555	344.351	14.70	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	322.25070		0.32225	325.35290	0.32535	322.251	14.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,531.25950		1.53126	1,529.47370	1.52947	1,531.260	15.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	9.15950		0.00916	9.27370	0.00927	9.160	15.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,482.49580		1.48250	1,480.72790	1.48073	1,482.496	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	10.39580		0.01040	10.52790	0.01053	10.396	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,433.88720		1.43389	1,432.13910	1.43214	1,433.887	15.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	11.78720		0.01179	11.93910	0.01194	11.787	15.14	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.75650		9.75650	9.75420	9.75420		14.87	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	514.60960		0.51461	513.81860	0.51382	514.610	14.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	228.10960		0.22811	229.61860	0.22962	228.110	14.32	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	262.60220		0.26260	263.16640	0.26317	262.602	15.73	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	576.10220		0.57610	578.96640	0.57897	576.102	15.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.39	Call	561.22540		0.56123	560.20660	0.56021	561.225	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	194.72540		0.19473	196.00660	0.19601	194.725	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	555.22860		0.55523	554.24020	0.55424	555.229	14.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	198.72860		0.19873	200.04020	0.20004	198.729	14.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	549.28010		0.54928	548.32010	0.54832	549.280	14.20	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	202.78010		0.20278	204.12010	0.20412	202.780	14.20	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.76040		9.76040	9.75810	9.75810		14.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	498.99750		0.49900	498.20690	0.49821	498.998	14.43	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	248.59750		0.24860	250.10690	0.25011	248.598	14.43	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	477.59800		0.47760	476.91890	0.47692	477.598	14.50	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	267.19800		0.26720	268.81890	0.26882	267.198	14.50	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	259.64840		0.25965	260.13230	0.26013	259.648	15.83	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	599.24840		0.59925	602.03230	0.60203	599.248	15.83	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	509.97900		0.50998	509.13160	0.50913	509.979	14.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	239.57900		0.23958	241.03160	0.24103	239.579	14.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	504.46470		0.50446	503.64570	0.50365	504.465	14.41	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	244.06470		0.24406	245.54570	0.24555	244.065	14.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.76440		9.76440	9.76200	9.76200		14.87	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	457.10610		0.45711	456.43310	0.45643	457.106	14.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	292.70610		0.29271	294.43310	0.29443	292.706	14.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	409.06110		0.40906	408.66520	0.40867	409.061	14.77	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	344.66110		0.34466	346.66520	0.34667	344.661	14.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	543.49790		0.54350	542.37470	0.54237	543.498	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	219.09790		0.21910	220.37470	0.22037	219.098	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	537.74820		0.53775	536.65320	0.53665	537.748	14.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	223.34820		0.22335	224.65320	0.22465	223.348	14.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,530.67390		1.53067	1,528.23830	1.52824	1,530.674	15.12	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	16.27390		0.01627	16.23830	0.01624	16.274	15.12	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
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,482.67110		1.48267	1,480.23960	1.48024	1,482.671	15.01	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	18.27110		0.01827	18.23960	0.01824	18.271	15.01	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	549.29720		0.54930	548.14590	0.54815	549.297	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	214.89720		0.21490	216.14590	0.21615	214.897	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.80400		9.80400	9.80120	9.80120		15.02	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	600.73930		0.60074	598.39360	0.59839	600.739	14.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	236.73930		0.23674	237.19360	0.23719	236.739	14.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	595.04010		0.59504	592.71750	0.59272	595.040	14.30	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	241.04010		0.24104	241.51750	0.24152	241.040	14.30	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	466.51010		0.46651	464.83430	0.46483	466.510	14.82	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	362.51010		0.36251	363.63430	0.36363	362.510	14.82	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,529.97710		1.52998	1,526.91810	1.52692	1,529.977	15.10	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	25.97710		0.02598	25.71810	0.02572	25.977	15.10	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	606.48510		0.60649	604.11630	0.60412	606.485	14.26	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	232.48510		0.23249	232.91630	0.23292	232.485	14.26	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			9.83720		9.83720	9.83430	9.83430		15.13	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	556.12730		0.55613	554.55870	0.55456	556.127	14.62	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	328.92730		0.32893	330.25870	0.33026	328.927	14.62	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	566.19570		0.56620	564.58170	0.56458	566.196	14.58	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	318.99570		0.31900	320.28170	0.32028	318.996	14.58	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	561.14300		0.56114	559.55020	0.55955	561.143	14.60	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	323.94300		0.32394	325.25020	0.32525	323.943	14.60	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.92250		9.92250	9.91930	9.91930		15.25	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	995.23210		0.99523	993.41230	0.99341	995.232	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	162.73210		0.16273	164.11230	0.16411	162.732	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	987.94520		0.98795	986.14430	0.98614	987.945	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	165.44520		0.16545	166.84430	0.16684	165.445	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	980.68910		0.98069	978.90460	0.97890	980.689	14.03	0.00	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 28/02/2014	Any day expiry	9.11	Put	168.18910		0.16819	169.60460	0.16960	168.189	14.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.94680		9.94680	9.94390	9.94390		15.36	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,026.98590		1.02699	1,025.38180	1.02538	1,026.986	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	170.18590		0.17019	171.48180	0.17148	170.186	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,019.77020		1.01977	1,018.18400	1.01818	1,019.770	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	172.97020		0.17297	174.28400	0.17428	172.970	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,012.58490		1.01258	1,011.01670	1.01102	1,012.585	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	175.78490		0.17578	177.11670	0.17712	175.785	14.06	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.03360		10.03360	10.03200	10.03200		15.60	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	653.16440		0.65316	654.00210	0.65400	653.164	15.41	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	579.56440		0.57956	582.00210	0.58200	579.564	15.41	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	661.29390		0.66129	662.13810	0.66214	661.294	15.37	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	567.69390		0.56769	570.13810	0.57014	567.694	15.37	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	657.21540		0.65722	658.05840	0.65806	657.215	15.39	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	573.61540		0.57362	576.05840	0.57606	573.615	15.39	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	9.59	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
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
EL28	On 01/08/2013	Bond Future			116.33905		116.33905	116.89312	116.89312			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,329.05000		1.32905	1,883.12000	1.88312	1,329.050		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
EL28	On 01/08/2013	Bond Future	114.99	Call	1,349.05000		1.34905	1,903.12000	1.90312	1,349.050		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	1,339.05000		1.33905	1,893.12000	1.89312	1,339.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.58759		92.59164	8.65499	92.00505			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	3,499.44000		3.49944	2,912.85000	2.91285	3,499.440		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	81,540.31000		81.54031	80,953.72000	80.95372	81,540.310		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.67902		90.11738	8.74861	89.52250			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	1,646.86000		1.64686	2,241.74000	2.24174	1,646.860		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	1,558.58000		1.55858	2,153.46000	2.15346	1,558.580		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	1,470.43000		1.47043	2,065.31000	2.06531	1,470.430		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			452.80800		452.80800	451.57500	451.57500			0.00	0	369.00
GOVI	On 01/08/2013	GOVI	445.99	Call	68,180.00000		6.81800	55,850.00000	5.58500	68,180.000		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	68,080.00000		6.80800	55,750.00000	5.57500	68,080.000		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	67,980.00000		6.79800	55,650.00000	5.56500	67,980.000		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			459.19900		459.19900	457.94900	457.94900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Call	132,090.00000		13.20900	119,590.00000	11.95900	132,090.000		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	131,990.00000		13.19900	119,490.00000	11.94900	131,990.000		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	131,890.00000		13.18900	119,390.00000	11.93900	131,890.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			210.83000		210.83000	211.15500	211.15500			0.00	0	1,045.00
IGOV	On 07/11/2013	Index Future			213.83400		213.83400	214.16300	214.16300			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			572.63000		572.63000	572.63000	572.63000			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000			0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.08000		94.92000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	1,000.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.01000		94.99000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.32000		94.68000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.45000		94.55000	5.45000	94.55000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.76060		7.76060	7.76800	7.76800		11.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	424.07580		0.42408	431.71560	0.43172	424.076	13.00		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	3.47580		0.00348	3.71560	0.00372	3.476	13.00		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	414.29780		0.41430	421.94340	0.42194	414.298	12.89		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	3.69780		0.00370	3.94340	0.00394	3.698	12.89		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	404.65040		0.40465	412.31410	0.41231	404.650	12.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	4.05040		0.00405	4.31410	0.00431	4.050	12.84		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.82180		7.82180	7.82820	7.82820		10.50		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	326.01450		0.32601	331.82820	0.33183	326.015	10.89		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	94.21450		0.09421	93.62820	0.09363	94.215	10.89		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	318.98870		0.31899	324.76760	0.32477	318.989	10.87		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	97.18870		0.09719	96.56760	0.09657	97.189	10.87		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	312.03330		0.31203	317.77800	0.31778	312.033	10.85		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	100.23330		0.10023	99.57800	0.09958	100.233	10.85		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.58043		111.54842	6.58609	111.50666				0.00	0	9,414.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,078.60000		5.07860	5,036.84000	5.03684	5,078.600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	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	5,147.97000	5.14797	5,106.21000	5.10621	5,147.970		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	5,217.28000	5.21728	5,175.52000	5.17552	5,217.280		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			6.63308	109.20730	6.63897	109.16497			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	1,034.83000	1.03483	1,077.16000	1.07716	1,034.830		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	962.10000	0.96210	1,004.43000	1.00443	962.100		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	889.42000	0.88942	931.75000	0.93175	889.420		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.21065	121.62077	5.24924	121.53666		1.56	72,121,116.61	593	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,165.14000	92.16514	92,081.03000	92.08103	92,165.140	1.69	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	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.19894	116.53120	5.24388	116.44591		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	901.85000	0.90185	839.86000	0.83986	901.850	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	162.47000	0.16247	185.77000	0.18577	162.470	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	916.24000	0.91624	853.78000	0.85378	916.240	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	158.04000	0.15804	180.87000	0.18087	158.040	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	930.74000	0.93074	867.81000	0.86781	930.740	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	153.72000	0.15372	176.08000	0.17608	153.720	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.16475	118.10034	5.21757	118.01400		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,010.18000	1.01018	948.26000	0.94826	1,010.180	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	204.20000	0.20420	228.62000	0.22862	204.200	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	985.87000	0.98587	924.67000	0.92467	985.870	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	212.28000	0.21228	237.42000	0.23742	212.280	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	998.00000	0.99800	936.43000	0.93643	998.000	1.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.65	Put	208.21000		0.20821	232.98000	0.23298	208.210	1.29	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.10062		112.89068	5.16413	112.80318		1.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	583.68000		0.58368	537.51000	0.53751	583.680	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	433.04000		0.43304	474.37000	0.47437	433.040	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	567.92000		0.56792	522.50000	0.52250	567.920	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	444.80000		0.44480	486.88000	0.48688	444.800	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	575.77000		0.57577	529.98000	0.52998	575.770	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	438.89000		0.43889	480.60000	0.48060	438.890	1.15	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.08316		130.52640	7.11458	130.20568		11.06	137,052,720.00	1,050	54,796.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,456.17000		3.45617	3,279.86000	3.27986	3,456.170	11.21	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,765.71000		1.76571	1,910.12000	1.91012	1,765.710	11.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,253.99000		121.25399	120,933.27000	120.93327	121,253.990	11.65	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	11.65	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	2,107.96000		2.10796	1,982.90000	1.98290	2,107.960	11.06	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Put	2,962.15000		2.96215	3,157.81000	3.15781	2,962.150	11.06	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	3,157.35000		3.15735	2,991.20000	2.99120	3,157.350	11.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	1,970.27000		1.97027	2,124.84000	2.12484	1,970.270	11.18	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	6.50	Call	555.29000		0.55529	513.24000	0.51324	555.290	10.90	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	6,713.15000		6.71315	6,991.82000	6.99182	6,713.150	10.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,154.87000		1.15487	1,076.81000	1.07681	1,154.870	10.98	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	4,624.42000		4.62442	4,867.08000	4.86708	4,624.420	10.98	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,315.44000		1.31544	1,228.71000	1.22871	1,315.440	11.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	4,256.15000		4.25615	4,490.14000	4.49014	4,256.150	11.00	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			7.14421	132.36896	7.17677	132.04369		10.96	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,491.32000	10.49132	10,225.28000	10.22528	10,491.320	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	859.79000	0.85979	919.02000	0.91902	859.790	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	15,036.54000	15.03654	14,734.98000	14.73498	15,036.540	11.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	270.15000	0.27015	293.86000	0.29386	270.150	11.49	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.75	Call	2,229.12000	2.22912	0.00000	0.00000	2,229.120	10.81	2,229,120.00	1,000	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	6,259.24000	6.25924	0.00000	0.00000	6,259.240	10.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,341.18000	10.34118	10,076.70000	10.07670	10,341.180	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	889.39000	0.88939	950.18000	0.95018	889.390	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,416.19000	10.41619	10,150.93000	10.15093	10,416.190	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	874.48000	0.87448	934.49000	0.93449	874.480	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,459.51000	1.45951	1,385.65000	1.38565	1,459.510	10.73	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	8,136.04000	8.13604	8,387.45000	8.38745	8,136.040	10.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.19942	128.86078	7.23307	128.53128		11.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,157.54000	8.15754	7,943.47000	7.94347	8,157.540	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,818.42000	2.81842	2,933.85000	2.93385	2,818.420	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	8,033.98000	8.03398	7,821.69000	7.82169	8,033.980	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,879.97000	2.87997	2,997.18000	2.99718	2,879.970	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,095.67000	8.09567	7,882.49000	7.88249	8,095.670	11.92	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,849.06000	2.84906	2,965.38000	2.96538	2,849.060	11.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.25684	130.60611	7.29166	130.27210		11.45	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	5,161.45000	5.16145	5,009.75000	5.00975	5,161.450	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	6,583.48000	6.58348	6,765.79000	6.76579	6,583.480	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	5,074.11000	5.07411	4,924.16000	4.92416	5,074.110	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	6,691.51000	6.69151	6,875.57000	6.87557	6,691.510	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	5,117.68000	5.11768	4,966.85000	4.96685	5,117.680	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	6,637.34000	6.63734	6,820.52000	6.82052	6,637.340	11.41	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.22390		297.22390	297.93067	297.93067			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,233.90000		2.23390	2,940.67000	2.94067	2,233.900		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	2,223.90000		2.22390	2,930.67000	2.93067	2,223.900		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,213.90000		2.21390	2,920.67000	2.92067	2,213.900		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07127		105.91421	5.09978	105.87552		0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,668.53000		68.66853	68,629.84000	68.62984	68,668.530		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.01173		107.40927	5.04752	107.37004		0.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	115.10000		0.11510	103.35000	0.10335	115.100		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	358.61000		0.35861	386.09000	0.38609	358.610		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	118.72000		0.11872	106.69000	0.10669	118.720		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	351.23000		0.35123	378.43000	0.37843	351.230		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	122.42000		0.12242	110.11000	0.11011	122.420		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	343.93000		0.34393	370.85000	0.37085	343.930		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.88346		104.44683	4.92998	104.40717		0.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	444.09000		0.44409	417.41000	0.41741	444.090		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	123.72000		0.12372	136.70000	0.13670	123.720		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	431.78000		0.43178	405.47000	0.40547	431.780		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	128.39000		0.12839	141.74000	0.14174	128.390		0.00	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 06/02/2014	Bond Future	5.25	Call	437.92000	0.43792	411.42000	0.41142	437.920	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	126.04000	0.12604	139.20000	0.13920	126.040	0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.64065	105.86146	4.70690	105.82126		0.52	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	260.99000	0.26099	239.67000	0.23967	260.990	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	188.60000	0.18860	207.48000	0.20748	188.600	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	253.96000	0.25396	232.98000	0.23298	253.960	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	193.69000	0.19369	212.91000	0.21291	193.690	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	257.66000	0.25766	236.52000	0.23652	257.660	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	191.33000	0.19133	210.39000	0.21039	191.330	0.54	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			225.67758	225.67758	225.62503	225.62503			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,687.58000	2.68758	2,635.03000	2.63503	2,687.580		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	2,677.58000	2.67758	2,625.03000	2.62503	2,677.580		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	2,667.58000	2.66758	2,615.03000	2.61503	2,667.580		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.69742	112.45284	5.73469	112.31061		3.38	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,239.64000	99.23964	99,097.41000	99.09741	99,239.640	3.58	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	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.73134	109.88076	5.77164	109.73658		3.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	939.59000	0.93959	873.25000	0.87325	939.590	3.30	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,016.03000	1.01603	1,093.87000	1.09387	1,016.030	3.30	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
R203	On 07/11/2013	Bond Future	5.99	Call	1,516.76000		1.51676	1,427.53000	1.42753	1,516.760	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	595.43000		0.59543	650.38000	0.65038	595.430	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,540.10000		1.54010	1,450.10000	1.45010	1,540.100	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	583.34000		0.58334	637.52000	0.63752	583.340	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,563.62000		1.56362	1,472.85000	1.47285	1,563.620	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	571.45000		0.57145	624.86000	0.62486	571.450	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,651.24000		107.65124	107,507.06000	107.50706	107,651.240	3.49	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	3.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.75891		111.36017	5.80246	111.21415		3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,028.10000		2.02810	1,933.69000	1.93369	2,028.100	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	692.33000		0.69233	743.94000	0.74394	692.330	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,582.10000		1.58210	1,500.08000	1.50008	1,582.100	3.32	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	943.16000		0.94316	1,007.16000	1.00716	943.160	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,983.34000		1.98334	1,890.06000	1.89006	1,983.340	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	713.70000		0.71370	766.44000	0.76644	713.700	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,005.66000		2.00566	1,911.81000	1.91181	2,005.660	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	702.95000		0.70295	755.12000	0.75512	702.950	3.36	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.78249		108.70723	5.82975	108.55923		3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,314.80000		1.31480	1,244.33000	1.24433	1,314.800	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	1,385.32000		1.38532	1,462.85000	1.46285	1,385.320	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	1,283.29000		1.28329	1,213.91000	1.21391	1,283.290	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	1,416.57000		1.41657	1,495.19000	1.49519	1,416.570	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	1,298.78000		1.29878	1,228.85000	1.22885	1,298.780	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	1,400.68000		1.40068	1,478.75000	1.47875	1,400.680	3.18	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.89263		110.58261	5.93481	110.37986		4.71	0.00	0	13,573.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 01/08/2013	Bond Future	110.75	Call	101,699.11000		101.69911	101,496.36000	101.49636	101,699.110	4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.93010		112.14359	5.97498	111.93797		4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,345.79000		2.34579	2,210.31000	2.21031	2,345.790	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	710.17000		0.71017	780.31000	0.78031	710.170	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,377.16000		2.37716	2,240.72000	2.24072	2,377.160	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	696.52000		0.69652	765.70000	0.76570	696.520	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,408.73000		2.40873	2,271.32000	2.27132	2,408.730	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	683.09000		0.68309	751.30000	0.75130	683.090	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,919.35000		4.91935	4,734.12000	4.73412	4,919.350	4.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	144.00000		0.14400	164.39000	0.16439	144.000	4.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.96065		109.62275	6.00829	109.41445		4.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,843.63000		2.84363	2,707.52000	2.70752	2,843.630	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	941.01000		0.94101	1,013.20000	1.01320	941.010	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,873.07000		2.87307	2,736.22000	2.73622	2,873.070	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	927.62000		0.92762	999.07000	0.99907	927.620	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,814.32000		2.81432	2,678.96000	2.67896	2,814.320	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	954.55000		0.95455	1,027.49000	1.02749	954.550	4.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.99348		111.10745	6.04422	110.89633		4.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	2,048.15000		2.04815	1,941.27000	1.94127	2,048.150	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	1,813.02000		1.81302	1,917.26000	1.91726	1,813.020	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	2,070.73000		2.07073	1,963.13000	1.96313	2,070.730	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	1,794.06000		1.79406	1,897.58000	1.89758	1,794.060	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	2,025.71000		2.02571	1,919.54000	1.91954	2,025.710	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	1,832.13000		1.83213	1,937.08000	1.93708	1,832.130	4.45	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.08668	101.45940	5.15831	101.42786		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,461.29000	30.46129	30,429.75000	30.42975	30,461.290	0.37	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	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.75799	102.89159	4.93667	102.85964		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.87000	0.01887	12.14000	0.01214	18.870	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	102.68000	0.10268	127.90000	0.12790	102.680	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.33000	0.01933	12.47000	0.01247	19.330	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	101.34000	0.10134	126.43000	0.12643	101.340	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.79000	0.01979	12.80000	0.01280	19.790	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	100.01000	0.10001	124.97000	0.12497	100.010	0.18	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.17476	106.07068	6.20643	105.89896		5.96	0.00	0	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,499.49000	98.49949	98,327.77000	98.32777	98,499.490	6.34	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	6.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.21959	107.56797	6.25296	107.39384		5.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,177.44000	3.17744	3,057.30000	3.05730	3,177.440	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	754.81000	0.75481	808.80000	0.80880	754.810	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,214.47000	3.21447	3,093.63000	3.09363	3,214.470	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	741.08000	0.74108	794.37000	0.79437	741.080	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,251.68000	3.25168	3,130.12000	3.13012	3,251.680	5.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	727.57000	0.72757	780.14000	0.78014	727.570	5.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.25917	105.37672	6.29427	105.20030		5.88	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,254.88000	3.25488	3,144.04000	3.14404	3,254.880	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,261.53000	1.26153	1,327.11000	1.32711	1,261.530	6.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Call	3,189.91000		3.18991	3,080.29000	3.08029	3,189.910	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,294.92000		1.29492	1,361.72000	1.36172	1,294.920	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,222.33000		3.22233	3,112.09000	3.11209	3,222.330	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,278.14000		1.27814	1,344.32000	1.34432	1,278.140	6.02	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.30421		106.80394	6.34121	106.62516		5.71	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	2,159.83000		2.15983	2,078.36000	2.07836	2,159.830	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	2,616.72000		2.61672	2,714.03000	2.71403	2,616.720	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	2,113.87000		2.11387	2,033.56000	2.03356	2,113.870	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	2,668.06000		2.66806	2,766.53000	2.76653	2,668.060	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	2,136.77000		2.13677	2,055.88000	2.05588	2,136.770	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	2,642.30000		2.64230	2,740.19000	2.74019	2,642.300	5.70	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.28738		105.12536	6.32400	104.90215		6.75	0.00	0	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,080.89000		96.08089	95,857.68000	95.85768	96,080.890	7.11	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	7.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.33358		103.21335	6.37191	102.98705		6.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,568.13000		3.56813	3,413.57000	3.41357	3,568.130	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	912.79000		0.91279	984.53000	0.98453	912.790	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,609.08000		3.60908	3,453.60000	3.45360	3,609.080	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	896.51000		0.89651	967.33000	0.96733	896.510	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,650.22000		3.65022	3,493.82000	3.49382	3,650.220	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	880.47000		0.88047	950.37000	0.95037	880.470	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,824.98000		6.82498	6,621.43000	6.62143	6,824.980	7.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	204.90000		0.20490	227.65000	0.22765	204.900	7.30	0.00	0	1,520.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future			6.37396		104.60298	6.41399	104.37373		6.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,664.78000		3.66478	3,522.70000	3.52270	3,664.780	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,535.78000		1.53578	1,622.95000	1.62295	1,535.780	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,701.05000		3.70105	3,558.18000	3.55818	3,701.050	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,516.18000		1.51618	1,602.56000	1.60256	1,516.180	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,628.68000		3.62868	3,487.37000	3.48737	3,628.680	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,555.59000		1.55559	1,643.53000	1.64353	1,555.590	7.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.41517		102.62316	6.45705	102.39074		6.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,473.81000		2.47381	2,368.48000	2.36848	2,473.810	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	3,116.29000		3.11629	3,243.38000	3.24338	3,116.290	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	2,500.68000		2.50068	2,394.61000	2.39461	2,500.680	6.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	3,087.17000		3.08717	3,213.52000	3.21352	3,087.170	6.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	2,447.10000		2.44710	2,342.51000	2.34251	2,447.100	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	3,145.59000		3.14559	3,273.42000	3.27342	3,145.590	6.93	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.01709		83.84671	8.09430	83.16428		15.58	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	73,897.60000		73.89760	73,215.17000	73.21517	73,897.600	16.22	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	16.22	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	2,192.22000		2.19222	1,881.58000	1.88158	2,192.220	15.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,344.47000		2.34447	2,716.26000	2.71626	2,344.470	15.58	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.08450		81.88590	8.16393	81.19388		16.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	6,431.93000		6.43193	0.00000	0.00000	6,431.930	16.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,696.08000		1.69608	0.00000	0.00000	1,696.080	16.68	7,462,752.00	4,400	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Call	7,225.35000		7.22535	6,715.89000	6.71589	7,225.350	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,383.00000		1.38300	1,565.56000	1.56556	1,383.000	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,283.05000		7.28305	6,771.60000	6.77160	7,283.050	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,362.62000		1.36262	1,543.19000	1.54319	1,362.620	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,340.89000		7.34089	6,827.46000	6.82746	7,340.890	16.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,342.50000		1.34250	1,521.09000	1.52109	1,342.500	16.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,519.08000		11.51908	10,901.36000	10.90136	11,519.080	17.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	433.33000		0.43333	507.63000	0.50763	433.330	17.05	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.14611		82.98849	8.22767	82.28715		16.96	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	6,610.19000		6.61019	6,175.41000	6.17541	6,610.190	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,145.54000		3.14554	3,412.10000	3.41210	3,145.540	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	6,511.59000		6.51159	6,080.55000	6.08055	6,511.590	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,209.06000		3.20906	3,479.36000	3.47936	3,209.060	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,560.82000		6.56082	6,127.91000	6.12791	6,560.820	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,177.16000		3.17716	3,445.59000	3.44559	3,177.160	17.16	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.20846		80.96744	8.29221	80.25668		17.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	4,162.42000		4.16242	3,860.11000	3.86011	4,162.420	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	7,225.86000		7.22586	7,634.31000	7.63431	7,225.860	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	4,091.42000		4.09142	3,792.69000	3.79269	4,091.420	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	7,336.04000		7.33604	7,748.07000	7.74807	7,336.040	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	4,126.84000		4.12684	3,826.31000	3.82631	4,126.840	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	7,280.80000		7.28080	7,691.03000	7.69103	7,280.800	17.30	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			174.33798		174.33798	174.95676	174.95676			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,347.98000		1.34798	1,966.76000	1.96676	1,347.980		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	1,337.98000		1.33798	1,956.76000	1.95676	1,337.980		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	1,327.98000		1.32798	1,946.76000	1.94676	1,327.980		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.53565		130.53565	130.51279	130.51279			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	545.65000		0.54565	522.79000	0.52279	545.650		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	535.65000		0.53565	512.79000	0.51279	535.650		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	525.65000		0.52565	502.79000	0.50279	525.650		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			139.56346		139.56346	139.53482	139.53482			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,573.46000		1.57346	1,544.82000	1.54482	1,573.460		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	1,563.46000		1.56346	1,534.82000	1.53482	1,563.460		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	1,553.46000		1.55346	1,524.82000	1.52482	1,553.460		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.74198		95.95625	7.78864	95.53621		13.80	0.00	0	6,830.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Call	85,341.23000		85.34123	84,921.19000	84.92119	85,341.230	14.46	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	14.46	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.81069		93.77397	7.85879	93.34793		14.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,853.59000		7.85359	7,533.88000	7.53388	7,853.590	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,284.28000		1.28428	1,390.61000	1.39061	1,284.280	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,914.43000		7.91443	7,593.54000	7.59354	7,914.430	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,265.26000		1.26526	1,370.41000	1.37041	1,265.260	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,975.38000		7.97538	7,653.33000	7.65333	7,975.380	15.06	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,246.47000		1.24647	1,350.46000	1.35046	1,246.470	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.87453		95.03650	7.92402	94.60482		14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	6,798.80000		6.79880	6,531.32000	6.53132	6,798.800	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,097.80000		3.09780	3,262.00000	3.26200	3,097.800	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,696.20000		6.69620	6,431.02000	6.43102	6,696.200	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,160.45000		3.16045	3,326.95000	3.32695	3,160.450	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	6,747.43000		6.74743	6,481.09000	6.48109	6,747.430	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,129.00000		3.12900	3,294.34000	3.29434	3,129.000	15.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.93629		92.78507	7.98718	92.34763		15.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	4,442.32000		4.44232	4,251.44000	4.25144	4,442.320	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	6,870.14000		6.87014	7,116.70000	7.11670	6,870.140	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	4,368.52000		4.36852	4,179.83000	4.17983	4,368.520	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	6,975.62000		6.97562	7,224.37000	7.22437	6,975.620	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	4,405.34000		4.40534	4,215.55000	4.21555	4,405.340	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	6,922.74000		6.92274	7,170.39000	7.17039	6,922.740	15.21	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.14184		84.86959	8.22926	84.06210		16.92	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	74,421.69000		74.42169	73,614.20000	73.61420	74,421.690	17.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.20994		82.78348	8.29988	81.96459		17.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	2,409.82000		2.40982	2,125.83000	2.12583	2,409.820	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	6,220.48000		6.22048	6,755.38000	6.75538	6,220.480	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,343.20000		2.34320	2,065.03000	2.06503	2,343.200	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	6,351.96000		6.35196	6,892.68000	6.89268	6,351.960	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	2,376.37000		2.37637	2,095.30000	2.09530	2,376.370	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	6,285.98000		6.28598	6,823.80000	6.82380	6,285.980	17.65	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.22837		109.71919	8.32099	108.61793			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	4,845.36000		4.84536	5,946.62000	5.94662	4,845.360		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	4,715.81000		4.71581	5,817.07000	5.81707	4,715.810		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	4,586.51000		4.58651	5,687.77000	5.68777	4,586.510		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.29870		106.84692	8.39409	105.73023			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	5,674.24000		5.67424	6,790.93000	6.79093	5,674.240		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	5,544.91000		5.54491	6,661.60000	6.66160	5,544.910		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	5,415.84000		5.41584	6,532.53000	6.53253	5,415.840		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	968.26510		0.09683	968.66970	0.09687	968.265	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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	2.26510		0.00023	2.66970	0.00027	2.265	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	869.92550		0.08699	870.53160	0.08705	869.926	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	3.92550		0.00039	4.53160	0.00045	3.926	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	772.64600		0.07726	773.52410	0.07735	772.646	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	6.64600		0.00066	7.52410	0.00075	6.646	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	491.37390		0.04914	493.32620	0.04933	491.374	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	413.37390		0.04134	415.32620	0.04153	413.374	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	444.98810		0.04450	446.96470	0.04470	444.988	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	466.98810		0.04670	468.96470	0.04690	466.988	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	403.98940		0.04040	405.98360	0.04060	403.989	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	525.98940		0.05260	527.98360	0.05280	525.989	13.73	0.00	0	0.00
Total for Derivatives :											763,935,920.55	401,164	2 385 032.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.94569			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.15000		107.03255	6.15000	107.01493			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.19858			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.18500		111.46386	7.18500	111.44249			22,992,000,000.00	3,200,000	50,600,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.13512			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.13700			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.54525	8.00000	47.53512			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.96000		101.64129	7.96000	101.61973			0.00	0	12,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	6.30000	104.43656	6.30000	104.41896			0.00	0	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.26500	103.85567	6.26500	103.83826			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.49694			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.41000	110.34607	7.41000	110.32426			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.15648			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.65000	135.04412	0.65000	134.99870			0.00	0	9,000,000.00
ABCP13	On 07/12/2023	Spot Bond	1.26000	141.53436	1.26000	278.88775			0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01779			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.61710			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.89882			0.00	200,000	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28494			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.34313			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.38181			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.56000	110.56504	6.56000	110.54566			0.00	0	4,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.93328			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.86500	104.86264	6.86500	104.84341			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.28697			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.00661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98579			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.96116			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04622			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25128			0.00	1,000,000	500,000.00
ABL8A	On 19/09/2013	Spot Bond	5.96500	104.56893	5.96500	104.55215			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.22110			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11960			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.40000	128.68464	4.40000	128.62842			0.00	0	900,000.00
ABLI03	On 15/03/2015	Spot Bond	1.93000	125.36798	1.93000	125.32147			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.90000	117.21916	1.90000	117.17574			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000	104.21832	2.80000	104.17710		11,200,000,000.00		4,000,000	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.71000	121.07698	9.71000	121.04528		69,912,000,000.00		7,200,000	3,600,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34482			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.40185			0.00	5,000,000	2,500,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.47880			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.69071			0.00	8,000,000	4,098,000.00
ABLS11	On 29/06/2019	Spot Bond	3.20000	114.08206	3.20000	114.03575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	31.28328	100.00000	31.20750			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.00000	171.71878	1.00000	171.65936			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.82579	2.76000	151.76598			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.03000	179.23599	1.03000	179.17380			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.52000	179.34171	1.52000	179.27714			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.70625	73.84458	6.70625	73.82718			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.70625	73.84458	6.70625	73.82718			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.88624	84.61000	14.86126			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.60000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.27629			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.78000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.43461	100.00000	39.35979			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.62000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.91241			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.46000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.40500	107.25057	6.40500	107.23200			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.74000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.14000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.79000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06882			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.09000	118.38465	6.09000	118.36536			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80265			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.38707	1.74000	108.04785			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.86000	109.97494	1.86000	157.89720			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000	121.95628	2.12000	203.48042			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	103.42000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.99000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.16000	99.83697	8.16000	99.13270			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	99.28000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.56000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.48000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.87999			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.62000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	100.00000	3.15610	100.00000	3.14985			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.01000	113.47165	7.01000	113.45041			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.10000	104.56088	6.10000	104.54380			0.00	0	2,500,000.00
ABS6	On 01/06/2020	Spot Bond	7.67000	106.86366	7.67000	102.74496			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.73000	102.41029	8.73000	102.38651			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.52000	109.03231	6.52000	109.01331			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.65000	128.88864	0.65000	128.84529			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.66189	4.00000	124.60861			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.06000	143.97143	1.06000	283.69146			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.11001	113.57026	-0.11001	128.16812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	0.93000	131.77410	0.93000	134.37475			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.07491			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.33335			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.11693	100.00000	26.05297			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93546			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93546			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.25000	109.21357	10.25000	109.18391			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19888			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.68428	100.00000	1.67914			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.20423			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27984			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25048			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.03908	100.00000	10.00844			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23919			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19353			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.91882	11.00000	56.90255			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.42501	100.00000	6.40540			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.11540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.09779			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.38973			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.45921			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.61522			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.38963			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.43664			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.45733			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.45887			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.45887			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.47461			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.35203			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.47461			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.44312			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	82.53461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.32564			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30508			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21658			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30508			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.40847			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.45527			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.47408			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.43649			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21097			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.35204			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84016			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.96000	112.24407	7.96000	112.22003			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23927			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.17000	104.13808	7.17000	104.11781			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.52318			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.64826			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.44584			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.55018			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.38143	100.00000	5.36945			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.59206	100.00000	5.57975			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.70848			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	144.56117			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	144.58929			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.38958			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.14468			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.14468			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.55018			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01736			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34255			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.33126			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.57739			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88863			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.57596			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.42959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.23693			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.46063			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.91987			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20836			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.39524			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.87994			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34305			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.14699			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36530			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33833			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21478			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18277			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24491			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36154			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29567			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22043			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24114			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.91592	10.23000	101.88829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26171			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22984			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.72830			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.24902			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16656			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.03500	112.63635	8.03500	112.61197			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35583			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.99932	1.75000	107.08021			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23926			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24288			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33153			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.37837			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.28468			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.26031			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.36899			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32216			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33153			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.38773			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36150			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.36899			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.32285			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.40266			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.42710			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12003			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14130			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22972			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.25796			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.43284			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.42144			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52814			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.34090			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51317			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51878			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.37926			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.45327			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.45327			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	106.68534			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	107.44850			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24719			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.23406			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52415			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.13436			0.00	0	2,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.44402			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19791			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.64621	100.00000	5.63253			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.12234			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.13627			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14553			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73094			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.81226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.92055			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.57928			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.64500	100.43115	6.64500	100.41250			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.76609			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.90264			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.25500	107.91016	7.25500	107.88927			0.00	0	3,510,000.00
AIR02	On 30/04/2023	Spot Bond	8.17000	124.45967	8.17000	124.43245			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.71787	100.00000	44.60835			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.35000	113.69897	6.35000	113.67965			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.65859	100.00000	42.55411			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.46932	100.00000	12.44172			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.11000	162.80830	2.11000	162.74708			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	102.64375	3.90000	127.29353			0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.74512			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58356			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10344			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.50500	111.48222	7.50500	111.45978			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75467			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.68471	100.00000	62.53119			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.45800			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.27500	113.39127	6.27500	113.37213			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18895			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.38943			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.40500	102.20019	6.40500	102.18260			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07482			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.84500	103.72603	6.84500	103.70695			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.46000	110.58857	7.46000	110.56645			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45971			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.82752	108.18034	9.82752	105.72392			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.51651			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.93156	104.74043	9.93156	103.54339			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.95119	104.64241	9.95119	103.48928			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.51635			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.97082	104.96792	9.97082	103.48998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	10.56319	106.28016	10.56319	106.18821			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.55440			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.55440			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.55445			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.07752	103.86579	10.07752	102.96558			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.03536	106.53495	10.03536	103.77655			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.93156	104.74043	9.93156	103.54339			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.89447	106.16724	9.89447	104.22100			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.04559	98.50186	9.04559	103.75249			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.47074			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45605			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45605			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.37311			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	10.01783	103.33053	10.01783	102.55722			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.23500	104.61667	10.23500	104.58763			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	66.18370	10.22500	101.84771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.04449			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.32625			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.22495	12.22500	101.47253			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.43345			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.90500	63.95151	9.90500	104.40094			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.38820			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42591			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42591			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37010			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03293			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.82752	108.42233	12.82752	106.10724			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.97759	106.32360	13.97759	106.20332			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.84515	106.22533	12.84515	104.65170			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.91448			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.91448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.91448			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.98938			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.29404	100.00000	8.27831			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.59937	100.00000	21.54647			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.65785	100.00000	19.60971			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.13448	100.00000	12.10476			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.14483	100.00000	12.11541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.67116	100.00000	14.63523			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.71231	100.00000	12.68118			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	57.51011	100.00000	57.40101			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.64009			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.55458			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.59259			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.97000	111.78369	0.97000	177.00669			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.09000	102.40531	7.09000	158.78304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.09000	103.64475	7.09000	158.92721			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.47500	106.63183	7.47500	106.61045			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.45027			0.00	0	19,500,000.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14109			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15453			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	101.73210			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.47624			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.60538			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.27577			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.87543	100.00000	53.74491			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	92.09889	100.00000	91.87802			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.70500	102.89652	6.70500	102.87808			0.00	0	102,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.78539			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.65332			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.66797			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76554			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90173			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.03445	100.00000	6.01967			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.48556			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51207			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.52343			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.52721			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57260			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63305			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.90273	100.00000	5.88828			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.90273	100.00000	5.88828			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27839			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38952			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.41982			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.23000	106.90657	7.23000	106.88594			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51072			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67216			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.22039	100.00000	4.21017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.22039	100.00000	4.21017				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.09000	107.77559	6.09000	107.75774				0.00	0	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.01765				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01238				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.67293				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.58824				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.10742				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.44893	100.00000	6.43331				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.12844				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.10779				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.11395				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.12512				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.17136				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.24697				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.33886				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15533				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.35212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.73598			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.54096	100.00000	11.51269			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.66500	109.42778	6.66500	109.40829			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	8.11000	118.62960	8.11000	118.60397			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.81169			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.62378			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.81000	107.63930	7.81000	107.61689			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.81500	108.63118	9.81500	108.60290			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.68582			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.06500	110.00550	10.06500	109.97566			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.46488			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.00000	105.09370	8.00000	105.07130			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.06073			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.50500	105.36076	10.50500	105.33096			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.49566			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.97871			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.40210			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.79000	80.92886	8.79000	99.01543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	8.92000	129.32949	8.92000	129.29849			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.77000	125.21402	8.77000	125.18450			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.28000	123.67239	8.28000	123.64513			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.31676			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.36000	106.05386	10.36000	106.02476			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.31374			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.28989			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.48299			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.90816			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.31719			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34276			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34276			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34276			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93628			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.35217			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25806			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27221			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09783			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.26923			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25801			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.19213			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.28493			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11567			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11035			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.92849			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.37098			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30512			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32388			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.81000	103.90151	9.81000	103.87442			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.39000	102.69958	7.39000	102.67926			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20321			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.72843			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.04476			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.04476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.29584			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	24.01592	100.00000	23.95774			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	23.82098	100.00000	23.76327			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.38965			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	61.38392	100.00000	61.23521			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	61.74888	100.00000	61.59766			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	102.95679			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	101.85377			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.11470	10.11000	104.08633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.85377			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92643			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.80031			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.04109			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.72195	2.76000	110.88543			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	107.80703	3.14000	110.83500			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.99684	8.25000	101.97443			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.16223			0.00	0	1,000,000.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.85377			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.85377			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.74214	3.10000	110.44569			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.57503	2.40000	110.28831			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.01715			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.56474			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.89917			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.80257			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	7.15000	105.01999	7.15000	104.99984			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85177			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83901			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68079			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.69239			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.20000	105.19119	7.20000	105.17087			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.20000	105.19119	7.20000	105.17087			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	7.25000	104.12724	7.25000	108.43669			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42727			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58895			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22002			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22822			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72404			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72404			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.97144	100.17539	51.84534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00505			0.00	0	7,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.25528			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.44901			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.06795			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07289			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.40124	9.35000	102.37539			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.40124	9.35000	102.37539			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01707			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01712			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	100.11720			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.31828			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11479			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14815			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20809			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.83500	110.01859	7.83500	109.99562			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.68319			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13773			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18726			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18726			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.53234			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64352			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11242			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92529			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30342			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32385			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.10916			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.08408			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02120			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32009			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.81789			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81695			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20325			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09616			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26594			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48135			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48135			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48135			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48135			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.34502			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.96331			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39675			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37961			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22731			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37961			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04569			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.53444			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22735			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22735			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22209			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.33241	100.00000	6.31707			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	101.50006			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.29594			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.44000	100.86884	9.44000	100.97200			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.96000	103.59501	9.96000	102.50663			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16161			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.55058			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.28852			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65640			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.59962			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.34290	8.80500	100.65777			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.18543			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.59269			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22930			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.17934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.10531			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	100.00000	2.34680	100.00000	2.32748			0.00	0	20,000,000.00
CLN330	On 20/06/2017	Spot Bond	100.00000	2.34680	100.00000	2.32748			0.00	0	78,000,000.00
CLN331	On 20/06/2017	Spot Bond	100.00000	2.34680	100.00000	2.32748			0.00	0	22,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.91906	100.00000	24.86331			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.91906	100.00000	24.86331			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.85189	7.01000	36.46357			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	164.92809			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.47500	106.63183	7.47500	133.44848			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.09000	35.99920	7.09000	158.78304			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.09000	36.38636	7.09000	158.92721			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.24757			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.10433			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98063			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.44605			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34075			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36148			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97443			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36899			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65640			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.23031			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.70000	114.42292	7.70000	110.08192			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.60000	110.07657	7.60000	105.56138			0.00	0	200,000.00
COJ05	On 05/06/2023	Spot Bond	8.70000	128.98670	8.70000	122.86544			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.15000	113.42273	7.15000	113.40085			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.29000	116.05686	8.29000	116.03125			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.75000	103.71718	8.75000	103.69291			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.82000	104.47218	9.82000	104.44482			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99578	9.46000	24.99578			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.98252			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.99976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89485			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.46853			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.33413			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18393			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.04348			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.15000	100.64124	11.15000	101.42048			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.47546			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.73500	101.20749	6.73500	102.12846			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.41911			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.45187			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.52640			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.37710			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.15000	103.49543	6.15000	103.47825			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.95000	131.67206	5.95000	124.17256			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.92000	116.25149	6.92000	116.22964			0.00	0	38,400,000.00
DV23	On 27/02/2023	Spot Bond	7.43000	120.09505	7.43000	120.07085			0.00	0	88,700,000.00
E170	On 01/08/2020	Spot Bond	6.53000	143.77243	6.53000	143.74691			0.00	0	26,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.40756			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92986			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92394			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.91968			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.62119			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.27476			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.32000	124.16229	1.29000	124.58933			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.36000	111.60400	1.36000	111.56432			0.00	0	195,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.14000	116.45227	8.14000	116.42661			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.04000	117.56373	8.04000	117.53855			0.00	0	1,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.87000	108.82212	8.87000	108.79645		35,480,000,000.00		4,000,000	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	9.98000	93.97438	9.98000	96.27850			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.14354			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.33835			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10232			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.68863	100.00000	39.59249			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.20318	100.00000	52.07671			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ193U	On 15/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	83.31530	100.00000	83.13057			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.32401	3.00000	125.27392			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.11000	110.43828	10.11000	110.40820			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.35079			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71060			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03031			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.42500	87.23380	8.42500	102.04417			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.22902			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.20979			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.20400			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.23345			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.22587			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18604			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.19349			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19946			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18792		0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.19670		0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	5.57000	106.45110	5.57000	106.43513		0.00	0	20,148,000.00
ES18		On 20/04/2018	Spot Bond	6.18500	113.74695	6.18500	113.72802		0.00	0	206,223,800.00
ES23		On 25/01/2023	Spot Bond	6.96000	124.52640	6.96000	124.50286		0.00	0	246,000,000.00
ES26		On 02/04/2026	Spot Bond	7.64500	102.86529	7.64500	102.84420	229,350,000,000.00		30,000,000	258,700,000.00
ES33		On 15/09/2033	Spot Bond	8.52500	91.69505	8.59000	91.10136	1,127,005,000,000.00		132,200,000	1,441,769,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.06985		0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.74911		0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.93445		0.00	0	0.00
FIFC05		On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11678		0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.92722	100.00000	10.90075		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.63364	100.00000	10.60788		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24586		0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25462		0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28263		0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29836		0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.20000	105.25412	6.20000	105.23666		0.00	0	13,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	7.90500	106.34072	7.90500	106.31807			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25100			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25094			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.64801			0.00	200,000	100,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.04329			0.00	2,000,000	1,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.70500	114.91569	9.70500	114.88577			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.75666			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.61488	100.00000	72.42931			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.03000	132.49436	1.03000	133.33691			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.10000	143.48005	1.10000	282.72289		2,200,000,000.00	2,000,000	600,000.00	
FRBI28	On 31/03/2028	Spot Bond	1.84000	110.24753	1.84000	158.28865			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000	125.75918	2.01000	209.82606			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.36000	117.75894	6.36000	117.73891			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.36417	100.00000	29.29954			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.36417	100.00000	29.29954			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14100	55.56986	8.14100	54.84062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.46169	9.50600	34.55957			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.23108	9.74000	33.32059			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	93.26063	100.00000	93.02806			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.81444			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11270			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.32003			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43691			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.10934			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.10934			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	102.17132			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.10734			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63413			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.94051			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38969			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54390			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.78988			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.18033	7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	7.47000	100.18033	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.91026			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52814			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88324			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04183			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44765			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.47220			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.26357			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50006			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.14491	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.78240			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.13876			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60671			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.71887			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.02878			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87764			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.12013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.25426			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.02318			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.95789			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74691			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.71327			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.16858			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.14063			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.06421			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17231			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.83097			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.59801	100.09221	12.56746			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34465			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.27846			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.62638			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84064			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.09987			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.75237			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.52504			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37649			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41582			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.91124			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87370			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28316			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87370			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26694			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.38773			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.61363	13.22500	103.83129			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29780			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84333			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84333			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29967			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.99115			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.91142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	2.69500	94.40291	2.69500	97.95175			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	105.05472			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24948			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22869			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.16420			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14520			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12479			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.77041			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.51182			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.50248			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.71515			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.74364			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83277			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26747			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.58545			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.27000	130.15042	2.27000	121.19782			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.53253			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.54945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	2.25000	119.10447	2.25000	121.38332			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	99.69896	0.23000	117.72198			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.27000	115.83199	2.27000	121.19782			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	108.60210	1.20999	122.37174			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	108.89243	1.28000	124.06736			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66542			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.72422	100.00000	20.67402			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.47061			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.14619			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.44610	4.73000	111.39626			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.18651			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.31439			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.52128			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.03757			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.79938			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72800			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47065			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.98488			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46876			0.00	0	25,000,000.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83226			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.21124			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11353			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.19153	100.00000	8.14227			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14964			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.04500	101.54355	10.04500	100.69109			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00437			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.85500	102.15955	6.85500	101.29936			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.46757			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44719			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52105			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61159			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66834			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.12919	3.35000	138.07270			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18342			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.63886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.70145			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.31981			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.84320			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.48418			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.38561			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.61000	137.38655	1.61000	270.71207			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.11000	143.35752	1.11000	282.48138			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.83000	134.85350	1.83000	265.71925			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.40000	111.88605	1.40000	129.57541			0.00	0	8,900,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.54617			0.00	6,000,000	3,000,000.00
FRS51	On 31/01/2022	Spot Bond	1.00000	129.60569	1.00000	129.56082			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77412			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.95351			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55968			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.42022			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23870			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22000	103.22970	2.22000	103.19050			0.00	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	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79602	100.00000	0.79409			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.57110	104.97509	11.54181			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19157			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14378			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.34473			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.53221	101.07593	18.48689			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.64427	100.44759	9.62081			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21393			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.76313	100.76967	16.72225			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.58573			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37700			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37471			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.48330			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000	113.30443	1.84000	113.26264			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.17061			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.14682			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	1.41000	106.75998	1.41000	111.80513			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.03834			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.44000	106.33484	1.44000	111.45756			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.53500	105.59741	5.53500	105.58176			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.70000	106.92286	5.70000	106.90653			0.00	0	2,600,000.00
FRX16	On 15/09/2016	Spot Bond	6.20000	106.90831	6.20000	106.89057			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.54000	108.95489	6.54000	108.93583			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.68500	116.93218	6.68500	116.91117			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.36000	108.65160	7.36000	108.63026			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.28000	97.55416	8.28000	98.35385			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.28000	123.14167	8.28000	123.11423			0.00	0	5,000,000.00
FRX31	On 21/02/2031	Spot Bond	8.91000	107.73015	8.91000	107.70420			0.00	0	5,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.60500	85.09608	9.60500	85.07427			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.77530			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.01710			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90906			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.81000	106.72786	7.81000	106.70552			0.00	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	100.00000	0.00000			8,200,000.00	82	82.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28818				0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40926				0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68207				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	98.84390				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.14738				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.35089				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.27877				0.00	6,000,000	3,000,000.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.06067				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.97396				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.77850				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.01313				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.55730				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.57059				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59627				0.00	0	1,200,000.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.80476	100.00000	2.79855				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.62813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.67230			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	101.48931			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.99223			0.00	0	200,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.77975			0.00	0	2,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.34903			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.14067			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.42164			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	100.00000	33.01264	100.00000	32.76800			0.00	0	600,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25338			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.71356			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38553			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.47179			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59703			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37860			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	105.69355			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.69355			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	96.76887	100.00000	96.53681			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70756			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.72865			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.75300	104.88460	6.75300	102.59824			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.96626			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73402			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.76566			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.10687	104.89906	7.10687	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.31881			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.78163			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.81322			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.55858	104.92443	7.55858	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.56627			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84505			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.87130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.22129			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.98120			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78469			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.89065			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92553			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.73000	120.12354	6.73000	120.10158			0.00	0	30,000,000.00
HWAY23	On 07/12/2023	Spot Bond	0.88000	146.20752	0.88000	288.09902		10,560,000,000.00	12,000,000	79,750,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.86000	150.67062	0.86000	288.59376			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.62000	109.07763	8.62000	109.05221			0.00	0	22,000,000.00
HWAY35	On 31/07/2035	Spot Bond	8.61500	109.22819	8.61500	109.20275			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	119.18355	0.80000	119.14293		16,000,000,000.00	20,000,000	694,277,000.00	
I2038	On 31/01/2038	Spot Bond	1.82000	114.21600	1.81000	114.39146		3,023,020,000,000.00	661,000,000	815,043,000.00	
I2050	On 31/12/2050	Spot Bond	1.92000	121.69168	1.88000	122.87684		1,480,320,000,000.00	771,000,000	402,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.25000	109.01008	6.25000	108.99184			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.95471			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.68600			0.00	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	101.10532		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32564		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.89927		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.69500	103.33385	6.69500	103.31535		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	6.75000	108.84644	6.75000	108.82680		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.16000	113.33399	7.16000	113.31233		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.62500	102.43855	6.62500	102.42031		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.61913		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13710		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.20000	108.85345	3.20000	108.80923		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.57000	107.13550	6.57000	107.11638		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.42255		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.44955		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.04999	108.55702	0.04999	127.44864		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.00000	115.40079	1.00000	133.64731		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96815		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.01378		0.00	200,000,000	100,000,000.00
IBL39		On 02/04/2018	Spot Bond	7.13000	107.94800	7.13000	107.92734		14,260,000,000.00	2,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47963			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.21348			0.00	200,000	10,100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.22295			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.33500	106.48002	7.33500	106.45895			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.82000	99.76455	7.82000	99.74341			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.43816			0.00	330,000,000	165,000,000.00
IBL49	On 02/04/2018	Spot Bond	6.96000	88.61822	6.96000	102.62967			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00184	100.00000	0.00184			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.54119	5.00000	100.52763			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.54119	5.00000	100.52763			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.62282	5.00000	101.60896			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.54119	5.00000	100.52763			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.82129	4.00000	100.81044			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.31827			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.22619			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32784			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.25000	112.55163	8.25000	112.52677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12844		0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12844		0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.22906		0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.76923	100.00000	8.74799		0.00	0	0.00
IN01E		On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02570		0.00	0	0.00
IN02E		On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64209		0.00	0	0.00
IN03E		On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43690		0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.25000	102.85707	8.25000	102.83447		0.00	0	0.00
IN04E		On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01462		0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.21319		0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18369		0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.43823		0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	3.74433	100.00000	3.73182		0.00	0	0.00
IN205U		On 20/06/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216		0.00	0	0.00
IN212U		On 25/07/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842		0.00	0	0.00
INA335		On 27/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.59962		0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00
IND322		On 28/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.92779		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 04/06/2013	Spot Bond	5.27500	99.91336	5.27500	99.82688			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.27500	99.81248	5.27500	99.72616			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.27500	99.71179	5.27500	99.62565			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.50873	5.30000	99.42253			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.20770	5.30000	99.12202			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.90259			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.80139			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.70040			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40933			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.28819			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.82752	107.01771	9.82752	104.97286			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.82752	104.43813	9.82752	103.31641			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.42107			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.06076			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39036			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.98352	6.50000	100.96587			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06198			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	100.25917	100.25042	99.99116			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.15691			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03266			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83574			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83574			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12066			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12066			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22648			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33253			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.00271			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.27599			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19680			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21805			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22692			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.32648			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03266			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03082			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01796			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.71254			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67110			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68010			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.48694			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.48694			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.79591			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.99834	100.00000	67.83361			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.37312			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.87813			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP259U	On 02/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	92.63959	100.00000	100.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86006			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77405			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79152			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80320			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.26000	106.21206	7.26000	106.19136			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.31500	103.66403	6.31500	103.64652			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.72749			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.41000	110.27406	7.41000	110.25227			0.00	0	12,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.96710			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02177			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44880			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.43000	110.43177	7.43000	110.40964			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.47425			0.00	200,000	100,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.81350			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.09000	106.10592	2.09000	122.87911			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.02000	102.02906	3.02000	137.00100			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98531			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.17356			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.98586			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.97662			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.61388			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.29030			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.62979			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.80000	96.10742	2.80000	96.90828			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	96.02730	2.80000	99.17792			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.73058			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.12173			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18369			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.40500	113.63590	10.40500	113.60459			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.68197			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.02000	100.94627	3.02000	137.00100			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 30/05/2013	Spot Bond	5.27500	99.98555	5.27500	99.89894			126,600,000,000.00	24,000,000	12,000,000.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.88452	5.27500	99.79808			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.27500	99.78369	5.27500	99.69743			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.27500	99.68306	5.27500	99.59697			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.49435			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.47998	5.30000	99.39383			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.17912	5.30000	99.09350			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.06203	5.40000	98.97500			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.87365			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.77251			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.67158			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01765			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.29439			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53441			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.53848			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.50297			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93379			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.31876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.46217			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44269			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29616			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.19044			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.13332			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.11633			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40875			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48629			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	82.69663	100.00000	82.51121			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.10847	100.00000	54.97350			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.14893	100.00000	64.98938			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	50.89388	100.00000	50.73499			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.53720			0.00	0	400,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.44169	100.00000	28.37204			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.80307			0.00	0	47,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.84733			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.64399	100.00000	34.53583			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.86004			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.60193			0.00	100,000,000	50,000,000.00
KW01	On 31/10/2027	Spot Bond	7.47000	153.73719	7.47000	153.70656			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.79382			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74083			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.51000	102.77597	7.51000	102.75503			0.00	0	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.56000	69.79018	7.56000	101.45305			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.12798	8.00000	100.10664			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11132			0.00	30,000,000	15,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.50000	105.33482	10.50000	105.30521			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.31847			0.00	0	1,000,000.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40844			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73688			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.35091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.80192			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17012			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.91842			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.67383			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.81481			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.38070			0.00	0	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85839			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72180			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.33272			0.00	7,000,000	7,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.75077			0.00	0	5,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86174			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93743			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23268			0.00	0	10,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.56965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	58.91640	100.00000	58.77210			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.14107	100.00000	56.00506			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	61.25962	100.00000	61.10958			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.88163	100.00000	39.78501			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.53255	100.00000	27.46585			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.13022	100.00000	10.10568			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.73199	100.00000	24.67208			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.25500	109.44875	7.25500	109.42743			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49961			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.27142			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.38550			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90482			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.91176			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94640			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.61486			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.74812			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.64500	107.01314	6.64500	106.99403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	7.32500	112.82637	7.32500	112.80395			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.11500	115.53753	8.11500	115.51215			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02500	108.88277	6.02500	108.86500			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16386			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.21092			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.17000	111.80864	8.17000	112.09617			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.40000	106.13533	6.40000	106.11716			0.00	0	24,800,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94727			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	7.57000	104.08420	7.57000	104.06295			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94967			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.27000	104.11165	7.27000	104.09122			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.08500	108.21064	6.08500	108.19272			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.45000	109.19430	6.45000	109.17516			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.21500	114.02985	7.21500	114.00752			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	6.00500	101.36515	6.00500	101.34889			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.61945			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.40762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16785			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.05735	100.00000	6.04268			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16048	100.00000	0.16009			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.34209	100.00000	6.32674			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.41975	100.00000	6.40420			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.89630	100.89771	5.88190			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.97579	100.61875	5.96123			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.22633			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.22858			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.23423			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.23808			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.24222			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.24596			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.24772			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.27052			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.29691			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16048	100.00000	0.16009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16048	100.00000	100.00000	0.16009			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.60000	104.62062	7.60000	104.59941				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.04617				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94631				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29797				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.36580				0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53907				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01647				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.45000	110.75206	6.45000	110.73295				0.00	0	6,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.91172				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.50500	121.65539	7.50500	121.63104				0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.64500	34.95183	9.64500	34.94302				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.50000	106.61777	6.50000	106.59914			130,000,000,000.00	20,000,000	19,500,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.73921				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.78136				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.48500	102.98830	6.48500	102.97043				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.52677				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	6.70000	108.41508	6.70000	108.39566			0.00	0	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12262			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01846			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24463			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98488			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84748			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89084			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.07334			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89719			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.61682			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.67488			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.54611			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.07679			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96774			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.80178			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.50917			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.94271			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.25030			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27206			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19679			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93447			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.15065			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92546			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89167			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.20000	109.03812	7.20000	109.01716			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.01500	102.98526	6.01500	102.96860			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.86500	104.73011	5.86500	104.71339			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77266			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.66000	118.22057	10.66000	118.18720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.11029			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84121			0.00	14,000,000	7,000,000.00
NILB10	On 08/12/2016	Spot Bond	1.12000	160.94653	1.12000	163.22580			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.22000	114.95178	7.22000	114.92926			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.75646			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23536			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.76979			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.85000	113.61292	7.85000	113.96443			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.10428			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.58539			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.09887			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.09784			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.10191			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.05000	113.53285	8.05000	116.59055			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.10600			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.10195			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.10433			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.25000	113.45352	8.25000	113.79372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.11247			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.10761			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.10594			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.13636			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.12659			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.10917			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.21670	3.27500	133.16245			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.70000	105.78895	5.70000	105.77279			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	6.99500	129.73079	6.99500	123.58476			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.37000	133.68191	7.37000	133.65563			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.01500	176.90884	1.01500	176.84753			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.15000	141.78515	8.15000	135.63307			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73407			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.71455			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.85698			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.50051			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01021			0.00	0	400,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24060			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.36744	100.00000	15.33022			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.56629	100.00000	20.51591			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.61415	100.00000	20.56366			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.64287	100.00000	20.59232			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.33217	100.00000	21.27992			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.09805	100.00000	22.04392			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.88481	100.00000	26.81896			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.01000	107.21617	6.01000	107.19883			0.00	0	8,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.89817	100.00000	5.88389			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.60377	100.00000	31.52638			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.33198			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.58342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.37663			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	86.01481	100.00000	85.82367			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26211			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07274			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07201			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.93535			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21729			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14697			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20758			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.50831			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.32882			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26761			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30857			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30661			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.40557			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.32799			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.49028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.49037			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39840			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.65173			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.04758			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.08099			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.09602			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.12940			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.27275			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.30605			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23165			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55741			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.25000	112.93921	5.25000	112.92331			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.48500	93.22643	5.48500	93.21273			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.89000	42.69760	6.89000	42.68966			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.21500	120.44304	5.25000	120.34285		87,159,859,500,000.00	713,300,000	5,375,483,000.00	
R158	On 15/09/2015	Spot Bond	5.25000	120.35979	5.25000	112.92331			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.15000	88.98012	5.15000	88.96783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	5.25000	127.40561	5.25000	127.38768			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.08000	84.75923	5.08000	84.74768			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.81500	104.12093	4.81500	104.10731			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.04000	134.49551	7.07000	134.15905		69,535,362,251,520.00	877,182,138	0,480,643,092.00	
R187P	On 21/12/2026	Spot Bond	6.81000	40.32188	6.81000	40.31446			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.73000	38.13746	6.73000	38.13053			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.64000	294.20170	0.61000	294.86362		193,502,976,000.00	302,348,400	297,353,000.00	
R201	On 21/12/2014	Spot Bond	5.09000	109.24945	5.11500	109.19581		1,350,377,000,000.00	265,300,000	627,209,266.00	
R202	On 07/12/2033	Spot Bond	1.52000	223.38282	1.52000	223.30234			0.00	0	1,487,627,200.00
R2023	On 28/02/2023	Spot Bond	6.54500	110.46825	6.55000	110.41135		14,060,924,570,000.00	148,346,000	4,846,091,400.00	
R203	On 15/09/2017	Spot Bond	5.67500	111.36389	5.71000	111.20746		20,317,890,375,000.00	580,245,000	5,930,021,000.00	
R204	On 21/12/2018	Spot Bond	5.86500	113.49888	5.90500	113.28217		6,752,961,000,000.00	151,400,000	4,373,944,000.00	
R2048	On 28/02/2048	Spot Bond	8.27000	107.57471	8.27000	107.55103		16,738,480,000,000.00	024,000,000	3,118,335,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	62.30002	100.00000	62.14745			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.15500	104.20217	5.20500	104.15632		1,966,812,925,000.00	381,535,000	2,557,135,000.00	
R207	On 15/01/2020	Spot Bond	6.14000	108.64463	6.17000	108.45933		8,157,775,920,000.00	328,628,000	4,756,704,000.00	
R208	On 31/03/2021	Spot Bond	6.25500	104.10733	6.29000	103.87172		16,459,281,900,000.00	631,380,000	7,707,418,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	7.97000	83.03478	8.04500	82.34737			49,478,643,697,660.00	208,110,878	8,295,314,000.00
R210	On 31/03/2028	Spot Bond	1.15000	172.56535	1.12000	173.15561			582,475,000,000.00	506,500,000	376,458,000.00
R211	On 31/01/2017	Spot Bond	0.65000	116.10330	-0.65000	130.63170			(205,400,000,000.00)	316,000,000	202,020,000.00
R212	On 31/01/2022	Spot Bond	0.43000	139.74980	0.43000	139.70360			908,949,480,000.00	113,836,000	2,352,950,000.00
R213	On 28/02/2031	Spot Bond	7.69500	95.02702	7.74000	94.59774			18,579,577,500,000.00	414,500,000	5,133,199,000.00
R214	On 28/02/2041	Spot Bond	8.18000	83.25455	8.18000	83.23641			48,824,481,340,000.00	968,763,000	1,093,748,597.00
R224C	On 15/09/2013	Spot Bond	4.87500	98.56507	4.87500	98.55209			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.97500	96.16294	4.97500	96.15010			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.08500	93.69854	5.08500	93.68575			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.31000	91.01610	5.31000	91.00313			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.15000	88.98012	5.15000	88.96783			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.07000	86.93582	5.07000	86.92399			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.08000	84.75923	5.08000	84.74768			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.06000	99.68216	5.06000	99.66839			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.15000	97.17692	5.15000	97.16334			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.17000	94.71779	5.17000	94.70451			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.12000	92.40142	5.12000	92.38858			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.22000	89.91397	5.22000	89.90124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	5.09000	87.91202	5.09000	87.89988			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.07000	85.78142	5.07000	85.76962			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.13000	83.48639	5.13000	83.47478			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.68500	79.63073	5.68500	79.61847			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.73500	77.25822	5.73500	77.24622			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.91000	74.46073	5.91000	74.44881			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.89000	72.40177	5.89000	72.39023			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.87000	70.41344	5.87000	70.40224			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.86000	68.44936	5.86000	68.43850			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.13000	65.28091	6.13000	65.27008			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.11000	63.43258	6.11000	63.42210			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.21000	61.07257	6.21000	61.06231			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.18000	59.38115	6.18000	59.37122			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.15000	57.75340	6.15000	57.74379			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.12000	56.18665	6.12000	56.17734			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.08000	54.73176	6.08000	54.72275			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.04000	53.33528	6.04000	53.32656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.01000	46.66164	7.01000	46.65281				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.97000	45.28346	6.97000	45.27494				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.93000	43.96301	6.93000	43.95478				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.89000	42.69760	6.89000	42.68966				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.85000	41.48470	6.85000	41.47702				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.81000	40.32188	6.81000	40.31446				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.77000	39.20686	6.77000	39.19969				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.73000	38.13746	6.73000	38.13053				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.92428				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84751				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.04203				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.02057				0.00	70,000,000	39,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.10211				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.45359	100.00000	2.44759				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.49991				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.49272				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.48851				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09527			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.44297			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.19309			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	101.43872	100.00000	101.25594			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19293			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05556			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.73630			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.14411			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86620			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.66288			0.00	0	400,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.41423			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71755			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.19037			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.52850			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.06121			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.85554			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76316			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76316			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85295			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.03067			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.56140			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.97423			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.72000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.93037			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41242			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.06075			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.73137			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.42837	12.35000	106.39314			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.76381			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.85241			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.07713	100.00000	12.04787			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.07713	100.00000	12.04787			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.69915	100.00000	51.57391			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02123			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.83472	5.25000	101.82014			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.15010	100.00000	1.14728			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.21590	100.00000	9.19357			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.44579			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.15109			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.65000	114.58248	7.65000	114.55898			0.00	0	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.82972			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.55000	113.26401	6.55000	113.24418			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.07561			0.00	200,000	100,000.00
SBK14	On 01/12/2017	Spot Bond	7.76000	107.03516	7.76000	107.01279			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.68713			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.47032			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.55479			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.69966			0.00	200,000	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.68609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	6.55000	105.77948	6.55000	105.76095			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.50500	104.70244	7.50500	104.68137			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.95000	131.31762	0.95000	131.27236			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.76678			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.71000	116.95436	6.71000	116.93339			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.57000	117.27531	6.57000	117.25472			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.50000	117.43622	6.50000	117.41582			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.11000	105.82151	7.11000	105.80142			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.64500	117.10323	6.64500	117.08243			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.61000	117.18349	6.61000	117.16279			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31873			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92506			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.46270			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04818			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15306			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	85.64335	100.00000	85.44737			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.76000	109.52268	6.76000	109.50290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35820			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.15945			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.22025			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.64021	100.00000	1.63656			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.20975			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.94000	117.53923	7.94000	117.51409			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.72000	110.58216	8.72000	110.55652			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.26139			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63307			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.06715			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.06930			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.39500	107.15025	7.39500	107.12911			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	7.77000	103.56553	7.77000	103.54409			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.99000	103.99940	7.99000	103.97726			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.43000	118.32060	6.43000	118.29992			0.00	0	100,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.61530	0.70000	123.57353			0.00	0	2,800,000.00
SBSI11	On 07/12/2023	Spot Bond	1.14000	142.99066	1.14000	281.75826			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.04999	109.80692	0.04999	127.44864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.58000			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	4.22039	100.00000	4.21017			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.49894	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.61999	111.40151	0.61999	124.92371			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.98352	6.50000	100.96587			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.47970			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14512			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.47319			0.00	500,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.81000	106.85237	7.81000	106.82988			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.31671			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.88937			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.90500	103.46439	5.90500	103.44786			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.55000	111.55385	6.55000	111.53399			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.11500	108.81134	6.11500	104.14655			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.16000	105.63465	7.16000	105.61445			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29800			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.12479			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.32899			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.12578			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.01000	111.16123	7.01000	111.14019			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07838			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.73649			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.76738			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.97000	101.40261	7.97000	101.38097			0.00	0	37,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88842			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25955			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.63918			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.89800	94.45850	7.89800	94.43851			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.96000	94.11680	7.96000	94.09672			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.36000	107.31812	6.36000	107.29966			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.43000	101.74192	7.43000	101.72143			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37206			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.89000	106.64861	6.89000	106.62897			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.15000	118.24522	6.15000	118.22576			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	109.81452	1.55000	110.19348			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.85500	106.17158	6.85500	108.68977			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78969			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68633			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.79144			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	100.00000	79.86871	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
SYN911	On 19/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98570			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85643			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68334			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.07971			0.00	8,000,000	4,000,000.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.29432			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.82333			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.15052			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.10606			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00236			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.89093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87713			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.84766			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.86023			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.80055			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.81000	116.43075	5.81000	116.41253			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.63000	112.26042	7.63000	112.23746			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	50.21622	100.00000	50.10385			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.83730	100.00000	39.73972			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.25324	100.00000	14.21872			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.41500	102.78674	6.41500	102.76910			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.76026			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26567			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12553			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.42953			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01095			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.47944			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.50000	109.09704	6.50000	109.07776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.31845			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.17568			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.22404			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.70323			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.72475			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.81844	7.83000	102.79663			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.69138			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71829			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.49816			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.69138			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.71829			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.74341	7.16000	102.49907			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.77098			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76668			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.86970			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85577			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.27483			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.73098			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.38609	101.06155	6.37029			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.68708			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.93666			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.78387			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.82681			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.27906			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.69950			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.71470			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72555			0.00	0	800,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.71470			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.72555			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.73098			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70819			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72555			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78522			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.78522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78522			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87192			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.89358			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.86651			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29852			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.32543			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31467			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11679			0.00	0	10,000,000.00
TL15	On 29/04/2015	Spot Bond	7.20000	109.24283	7.20000	109.22172			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.34500	99.69761	6.34500	99.65855			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.65000	110.26389	6.65000	110.24428		99,750,000,000.00	15,000,000	1,008,425,000.00	
TN20	On 17/09/2020	Spot Bond	7.27000	120.11276	7.27000	120.08945		72,700,000,000.00	10,000,000	310,997,000.00	
TN23	On 06/11/2023	Spot Bond	7.56500	123.72645	7.56500	123.70149		5,870,440,000.00	776,000	111,088,000.00	
TN25	On 19/08/2025	Spot Bond	8.06000	113.64176	8.06000	113.61696		0.00	0	233,700,000.00	
TN27	On 14/11/2027	Spot Bond	8.10000	107.09952	8.10000	107.07642		81,000,000,000.00	10,000,000	18,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.22830			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.23344			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.24015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.24078			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.27360			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.34162			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.88776			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.92385			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.94548			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648	10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781	9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850	100.00000	9.92284			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97221			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97147			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.96976			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.25051			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.94393			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.23865			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.76928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.15037			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.59153			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.95003			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77322			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68568			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	8,000,000	4,000,000.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58356			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52718			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57111			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17507			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10212			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08592			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	93.23253	100.00000	93.00119			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23685			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58575			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20501			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.69000	119.88275	7.69000	119.85817			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.43633			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79207			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11667			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.05000	109.70144	8.05000	109.67791			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	85.49383	100.00000	85.29909			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	85.40961	100.00000	85.22353			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	85.61986	100.00000	85.42483			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91573			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96070			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.35469			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.36754			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.36814			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11194			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26380			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.27000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.61000	125.01433	5.61000	118.74714			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.34000	193.59510	-0.34000	250.68471			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.65000	106.26837	5.65000	106.25228			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.21500	109.74900	6.21500	109.73075			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.46000	112.48920	6.46000	112.46976			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.79500	112.14345	6.79500	112.12308			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.83000	113.22694	6.83000	113.20628			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.09000	98.70611	5.09000	98.69253			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.15000	97.46241	5.15000	97.44879			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.20000	89.83380	5.20000	89.82106			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.14000	95.83239	5.14000	95.81910			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.15000	94.61606	5.15000	94.60277			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.13000	88.59481	5.13000	88.58255			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.13000	92.67054	5.13000	92.65757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	5.20000	89.82106	5.20000	89.80832			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	5.85000	69.39234	5.85000	69.38146			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04203	100.00000	0.04195			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.96402	100.00000	27.91097			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.60859	100.00000	28.55432			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.06829	100.00000	24.02263			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.06829	100.00000	24.02263			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	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	20.09532	100.00000	20.05720			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.96578	100.00000	11.94308			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.96578	100.00000	11.94308			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.32462	100.00000	11.30313			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.69748	100.00000	10.67718			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
Total for j-Bonds :								367,420,183,075,180.00	,456,450,498	98 176 782 437.00	
Grand Total:								367,420,947,011,101.00	456,851,662	98 179 167 469.00	