



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/05/2013

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	10.08250	10.08250	10.00980	10.00980		18.95	584,240,545.00	57,946	524,450.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,382.64860	1.38265	1,309.85450	1.30985	1,382.649	24.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.14860	0.00015	0.05450	0.00005	0.149	24.74	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,342.68290	1.34268	1,269.86670	1.26987	1,342.683	24.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.18290	0.00018	0.06670	0.00007	0.183	24.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,322.70290	1.32270	1,249.87380	1.24987	1,322.703	24.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.20290	0.00020	0.07380	0.00007	0.203	24.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,282.74980	1.28275	1,209.89060	1.20989	1,282.750	24.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.24980	0.00025	0.09060	0.00009	0.250	24.05	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,402.63390	1.40263	1,329.84930	1.32985	1,402.634	24.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.13390	0.00013	0.04930	0.00005	0.134	24.88	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,083.20390	1.08320	1,010.05870	1.01006	1,083.204	22.66	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.70390	0.00070	0.25870	0.00026	0.704	22.66	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	1,053.32180	1.05332	980.10130	0.98010	1,053.322	22.45	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.82180	0.00082	0.30130	0.00030	0.822	22.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,332.69270	1.33269	1,259.87020	1.25987	1,332.693	24.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.19270	0.00019	0.07020	0.00007	0.193	24.40	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	983.61390		0.98361	910.23250	0.91023	983.614	21.82	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	1.11390		0.00111	0.43250	0.00043	1.114	21.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	933.86570		0.93387	860.36250	0.86036	933.866	21.32	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	1.36570		0.00137	0.56250	0.00056	1.366	21.32	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,232.82380		1.23282	1,159.91720	1.15992	1,232.824	23.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.32380		0.00032	0.11720	0.00012	0.324	23.70	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	884.17940		0.88418	810.53460	0.81053	884.179	20.82	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	1.67940		0.00168	0.73460	0.00073	1.679	20.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	834.57140		0.83457	760.76310	0.76076	834.571	20.32	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	2.07140		0.00207	0.96310	0.00096	2.071	20.32	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	1,043.36530		1.04337	970.11710	0.97012	1,043.365	22.38	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.86530		0.00087	0.31710	0.00032	0.865	22.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	785.06260		0.78506	711.06780	0.71107	785.063	19.82	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	2.56260		0.00256	1.26780	0.00127	2.563	19.82	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	735.68000		0.73568	661.47560	0.66148	735.680	19.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	3.18000		0.00318	1.67560	0.00168	3.180	19.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	904.04560		0.90405	830.45990	0.83046	904.046	21.02	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	1.54560		0.00155	0.65990	0.00066	1.546	21.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	588.68800		0.58869	513.75740	0.51376	588.688	17.83	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	6.18800		0.00619	3.95740	0.00396	6.188	17.83	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	405.80760		0.40581	330.02950	0.33003	405.808	17.82	0.00	0	55,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	23.30760		0.02331	20.22950	0.02023	23.308	17.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	804.85270		0.80485	730.93530	0.73094	804.853	20.02	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	2.35270		0.00235	1.13530	0.00114	2.353	20.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	260.08680		0.26009	185.02820	0.18503	260.087	18.43	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	67.58680		0.06759	65.22820	0.06523	67.587	18.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	192.28290		0.19228	121.12570	0.12113	192.283	18.79	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	109.78290		0.10978	111.32570	0.11133	109.783	18.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	686.45810		0.68646	612.02320	0.61202	686.458	18.83	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	3.95810		0.00396	2.22320	0.00222	3.958	18.83	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	12.68810		0.01269	4.35860	0.00436	12.688	24.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	780.18810		0.78019	844.55860	0.84456	780.188	24.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	7.91250		0.00791	2.54470	0.00254	7.913	25.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	925.41250		0.92541	992.74470	0.99274	925.413	25.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	287.92630		0.28793	212.19950	0.21220	287.926	18.30	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	55.42630		0.05543	52.39950	0.05240	55.426	18.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	3.12120		0.00312	0.84890	0.00085	3.121	26.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,170.62120		1.17062	1,241.04890	1.24105	1,170.621	26.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	1.16340		0.00116	0.28980	0.00029	1.163	26.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,418.66340		1.41866	1,490.48980	1.49049	1,418.663	26.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	90.25160		0.09025	45.85070	0.04585	90.252	20.18	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	257.75160		0.25775	286.05070	0.28605	257.752	20.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,882.50360		2.88250	2,809.80000	2.80980	2,882.504	42.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00360		0.00000	0.00000	0.00000	0.004	42.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,582.55250		1.58255	1,509.82040	1.50982	1,582.553	26.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.05250		0.00005	0.02040	0.00002	0.053	26.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,482.58830		1.48259	1,409.83320	1.40983	1,482.588	25.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.08830		0.00009	0.03320	0.00003	0.088	25.44	0.00	0	11,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.21880		10.21880		10.21880	10.14180	10.14180		17.70	413,932,931.60	40,507	354,115.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,485.21370		1.48521	1,401.83010	1.40183	1,485.214	16.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	16.41370		0.01641	10.03010	0.01003	16.414	16.91	0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,437.33300		1.43733	1,353.11280	1.35311	1,437.333	16.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	18.53300		0.01853	11.31280	0.01131	18.533	16.81	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,389.69470		1.38969	1,304.55440	1.30455	1,389.695	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	20.89470		0.02089	12.75440	0.01275	20.895	16.70	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,248.47550		1.24848	1,160.03250	1.16003	1,248.476	16.39	0.00	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	9.00	Put	29.67550		0.02968	18.23250	0.01823	29.676	16.39	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,065.18910		1.06519	973.60370	0.97360	1,065.189	15.97	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	46.38910		0.04639	31.80370	0.03180	46.389	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	979.73490		0.97973	884.83440	0.88483	979.735	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	60.93490		0.06093	43.03440	0.04303	60.935	16.06	0.00	0	3,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	938.17980		0.93818	841.53120	0.84153	938.180	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	69.37980		0.06938	49.73120	0.04973	69.380	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	897.46020		0.89746	799.02760	0.79903	897.460	16.15	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	78.66020		0.07866	57.22760	0.05723	78.660	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	818.67940		0.81868	716.64360	0.71664	818.679	16.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	99.87940		0.09988	74.84360	0.07484	99.879	16.24	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	780.69050		0.78069	676.87920	0.67688	780.691	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	111.89050		0.11189	85.07920	0.08508	111.890	16.28	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	714.79790		0.71480	609.48790	0.60949	714.798	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	135.99790		0.13600	107.68790	0.10769	135.998	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	707.68010		0.70768	602.45790	0.60246	707.680	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	138.88010		0.13888	110.65790	0.11066	138.880	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	700.60200		0.70060	595.47910	0.59548	700.602	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	141.80200		0.14180	113.67910	0.11368	141.802	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	672.70970		0.67271	568.09950	0.56810	672.710	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	153.90970		0.15391	126.29950	0.12630	153.910	16.41	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	640.38860		0.64039	535.08620	0.53509	640.389	16.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	171.58860		0.17159	143.28620	0.14329	171.589	16.54	0.00	0	300.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	609.24950		0.60925	503.43120	0.50343	609.249	16.67	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	190.44950		0.19045	161.63120	0.16163	190.450	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	579.28670		0.57929	473.13940	0.47314	579.287	16.80	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	210.48670		0.21049	181.33940	0.18134	210.487	16.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	550.49500		0.55050	444.21460	0.44421	550.495	16.93	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	231.69500	0.23169	202.41460	0.20241	231.695	16.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	496.38350	0.49638	390.42450	0.39042	496.383	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	277.58350	0.27758	248.62450	0.24862	277.583	17.19	1,483,683.81	5,345	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	401.55710	0.40156	301.14170	0.30114	401.557	17.70	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	382.75710	0.38276	359.34170	0.35934	382.757	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	361.35110	0.36135	265.08900	0.26509	361.351	18.00	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	442.55110	0.44255	423.28900	0.42329	442.551	18.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	353.78620	0.35379	258.41120	0.25841	353.786	18.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	454.98620	0.45499	436.61120	0.43661	454.986	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	325.02780	0.32503	233.34870	0.23335	325.028	18.30	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	506.22780	0.50623	491.54870	0.49155	506.228	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	224.56790	0.22457	150.82030	0.15082	224.568	19.36	0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	755.76790	0.75577	759.02030	0.75902	755.768	19.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	213.28030	0.21328	142.02930	0.14203	213.280	19.52	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	794.48030	0.79448	800.22930	0.80023	794.480	19.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	173.97380	0.17397	112.30680	0.11231	173.974	20.16	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	955.17380	0.95517	970.50680	0.97051	955.174	20.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	129.44180	0.12944	80.37920	0.08038	129.442	21.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,210.64180	1.21064	1,238.57920	1.23858	1,210.642	21.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,727.54570	1.72755	1,647.26280	1.64726	1,727.546	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	8.74570	0.00875	5.46280	0.00546	8.746	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,533.31510	1.53332	1,450.68890	1.45069	1,533.315	17.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	14.51510	0.01452	8.88890	0.00889	14.515	17.02	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	97.73280	0.09773	58.92830	0.05893	97.733	22.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,478.93280	1.47893	1,517.12830	1.51713	1,478.933	22.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,919.50250	2.91950	2,842.18390	2.84218	2,919.503	21.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.70250	0.00070	0.38390	0.00038	0.703	21.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.34830	10.34830	10.26470	10.26470		17.04	13,618,362.80	1,316	28,805.00

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	8.90	Call	1,504.11740		1.50412	1,412.83160	1.41283	1,504.117	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	55.81740		0.05582	48.13160	0.04813	55.817	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,478.84200		1.47884	1,387.31130	1.38731	1,478.842	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	58.44200		0.05844	50.51130	0.05051	58.442	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,433.81530		1.43382	1,341.83780	1.34184	1,433.815	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	63.41530		0.06342	55.03780	0.05504	63.415	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,414.02580		1.41403	1,321.85040	1.32185	1,414.026	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	65.72580		0.06573	57.15040	0.05715	65.726	16.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,389.14620		1.38915	1,296.71870	1.29672	1,389.146	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	68.74620		0.06875	59.91870	0.05992	68.746	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,238.42350		1.23842	1,144.44810	1.14445	1,238.424	15.74	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	90.12350		0.09012	79.74810	0.07975	90.124	15.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	963.82700		0.96383	867.04640	0.86705	963.827	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	165.52700		0.16553	152.34640	0.15235	165.527	15.77	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	864.91360		0.86491	767.58540	0.76759	864.914	15.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	206.61360		0.20661	192.88540	0.19289	206.614	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	858.08700		0.85809	760.73880	0.76074	858.087	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	209.78700		0.20979	196.03880	0.19604	209.787	15.83	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	791.62310		0.79162	696.97020	0.69697	791.623	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	243.32310		0.24332	232.27020	0.23227	243.323	15.88	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	762.18840		0.76219	667.92650	0.66793	762.188	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	263.88840		0.26389	253.22650	0.25323	263.888	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	679.56690		0.67957	586.87790	0.58688	679.567	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	331.26690		0.33127	322.17790	0.32218	331.267	16.34	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	629.05160		0.62905	537.77490	0.53777	629.052	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	380.75160		0.38075	373.07490	0.37307	380.752	16.57	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	551.16090		0.55116	463.08100	0.46308	551.161	16.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	472.86090		0.47286	468.38100	0.46838	472.861	16.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	538.41610		0.53842	451.23910	0.45124	538.416	17.04	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	490.11610		0.49012	486.53910	0.48654	490.116	17.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	498.39250		0.49839	413.95470	0.41395	498.393	17.28	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	550.09250		0.55009	549.25470	0.54925	550.093	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	443.99550		0.44400	363.93750	0.36394	443.996	17.65	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	645.69550		0.64570	649.23750	0.64924	645.696	17.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	316.66110		0.31666	250.70240	0.25070	316.661	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	968.36110		0.96836	986.00240	0.98600	968.361	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,641.67610		1.64168	1,551.66340	1.55166	1,641.676	16.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	43.37610		0.04338	36.96340	0.03696	43.376	16.51	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	246.98650		0.24699	191.10630	0.19111	246.987	19.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,248.68650		1.24869	1,276.40630	1.27641	1,248.686	19.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	194.56500		0.19456	147.66130	0.14766	194.565	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,546.26500		1.54626	1,582.96130	1.58296	1,546.265	20.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,952.29970		2.95230	2,867.63600	2.86764	2,952.300	19.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.99970		0.00400	2.93600	0.00294	4.000	19.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,359.86250		2.35986	2,273.85470	2.27385	2,359.863	18.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.56250		0.01156	9.15470	0.00915	11.563	18.00	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.48740		10.48740	10.39590	10.39590		16.85	0.00	0	7,784.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,109.24620		1.10925	1,014.70960	1.01471	1,109.246	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	211.84620		0.21185	208.80960	0.20881	211.846	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,102.33230		1.10233	1,007.75670	1.00776	1,102.332	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	214.93230		0.21493	211.85670	0.21186	214.932	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,034.79140		1.03479	939.84660	0.93985	1,034.791	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	247.39140		0.24739	243.94660	0.24395	247.391	15.47	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	625.84420		0.62584	543.51200	0.54351	625.844	16.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	638.44420		0.63844	647.61200	0.64761	638.444	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,367.58200		1.36758	1,270.10650	1.27011	1,367.582	15.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	130.18200		0.13018	124.20650	0.12421	130.182	15.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	461.28810		0.46129	391.09290	0.39109	461.288	18.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	973.88810		0.97389	995.19290	0.99519	973.888	18.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	398.73810		0.39874	334.69710	0.33470	398.738	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,161.33810		1.16134	1,188.79710	1.18880	1,161.338	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,095.44720		1.09545	1,000.83310	1.00083	1,095.447	15.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	218.04720		0.21805	214.93310	0.21493	218.047	15.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	346.31410		0.34631	287.89310	0.28789	346.314	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,358.91410		1.35891	1,391.99310	1.39199	1,358.914	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	301.85920		0.30186	248.88620	0.24889	301.859	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,564.45920		1.56446	1,602.98620	1.60299	1,564.459	19.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	570.42560		0.57043	491.48230	0.49148	570.426	17.27	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	733.02560		0.73303	745.58230	0.74558	733.026	17.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,799.75330		2.79975	2,707.52570	2.70753	2,799.753	17.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	12.35330		0.01235	11.62570	0.01163	12.353	17.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,313.95010		2.31395	2,221.24250	2.22124	2,313.950	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	26.55010		0.02655	25.34250	0.02534	26.550	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,846.01150		1.84601	1,751.98360	1.75198	1,846.011	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	58.61150		0.05861	56.08360	0.05608	58.611	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.61170		10.61170	10.51300	10.51300		16.97	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	662.67590		0.66268	587.76300	0.58776	662.676	17.35	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	850.97590		0.85098	874.76300	0.87476	850.976	17.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,260.16010		1.26016	1,166.48250	1.16648	1,260.160	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	248.46010		0.24846	253.48250	0.25348	248.460	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,253.37050		1.25337	1,159.75870	1.15976	1,253.371	15.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	251.67050		0.25167	256.75870	0.25676	251.670	15.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,129.38060		1.12938	1,037.11970	1.03712	1,129.381	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	317.68060		0.31768	324.11970	0.32412	317.681	15.56	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,266.97240		1.26697	1,173.23300	1.17323	1,266.972	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	245.27240		0.24527	250.23300	0.25023	245.272	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.64980		10.64980	10.55360	10.55360		17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,183.18130		1.18318	1,085.67430	1.08567	1,183.181	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	433.38130		0.43338	432.07430	0.43207	433.381	16.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	985.90200		0.98590	894.04800	0.89405	985.902	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	626.10200		0.62610	630.44800	0.63045	626.102	16.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	981.49310		0.98149	889.74980	0.88975	981.493	16.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	631.69310		0.63169	636.14980	0.63615	631.693	16.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	977.10240		0.97710	885.47030	0.88547	977.102	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	637.30240		0.63730	641.87030	0.64187	637.302	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	733.30350		0.73330	650.66350	0.65066	733.304	17.90	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,033.50350		1.03350	1,047.06350	1.04706	1,033.504	17.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.68550		10.68550	10.59160	10.59160		17.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,227.35810		1.22736	1,124.37600	1.12438	1,227.358	16.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	541.85810		0.54186	532.77600	0.53278	541.858	16.48	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	820.28310		0.82028	729.11860	0.72912	820.283	18.13	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,134.78310		1.13478	1,137.51860	1.13752	1,134.783	18.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,268.82200		2.26882	2,169.93570	2.16994	2,268.822	16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	133.32200		0.13332	128.33570	0.12834	133.322	16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,460.56750		1.46057	1,359.43960	1.35944	1,460.568	16.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	375.06750		0.37507	367.83960	0.36784	375.068	16.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,763.19610		2.76320	2,665.36470	2.66536	2,763.196	17.14	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	77.69610		0.07770	73.76470	0.07376	77.696	17.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,355.66350		2.35566	2,256.02760	2.25603	2,355.664	16.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	120.16350		0.12016	114.42760	0.11443	120.164	16.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,311.38810		2.31139	2,212.82980	2.21283	2,311.388	16.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	125.88810		0.12589	121.22980	0.12123	125.888	16.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			11.40000		11.40000	11.35000	11.35000		18.90		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,560.08530		2.56009	2,486.24710	2.48625	2,560.085	16.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	310.08530		0.31009	286.24710	0.28625	310.085	16.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,523.66260		2.52366	2,449.07460	2.44907	2,523.663	16.72		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	323.66260		0.32366	299.07460	0.29907	323.663	16.72		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,487.61220		2.48761	2,412.27560	2.41228	2,487.612	16.75		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	337.61220		0.33761	312.27560	0.31228	337.612	16.75		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.08250		10.08250	10.00980	10.00980		18.95		312,557.50	31	978.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	134,268.29000		1.34268	126,986.67150	1.26987	134,268.290	24.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	18.29000		0.00018	6.67150	0.00007	18.290	24.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	133,269.26580		1.33269	125,987.01840	1.25987	133,269.266	24.40		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	19.26580		0.00019	7.01840	0.00007	19.266	24.40		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	132,270.29260		1.32270	124,987.38410	1.24987	132,270.293	24.33		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	20.29260		0.00020	7.38410	0.00007	20.293	24.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.21880		10.21880	10.14180	10.14180		17.70		0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	74,368.16090		0.74368	63,813.68180	0.63814	74,368.161	16.33		148,736.32	200	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	12,488.16090		0.12488	9,633.68180	0.09634	12,488.161	16.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	135,177.38480		1.35177	126,583.46590	1.26583	135,177.385	16.62		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,297.38480		0.02297	1,403.46590	0.01403	2,297.385	16.62		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	34,272.28190		0.34272	0.00000	0.00000	34,272.282	18.15		68,544.56	200	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	47,392.28190		0.47392	0.00000	0.00000	47,392.282	18.15		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	134,232.21590		1.34232	125,617.37300	1.25617	134,232.216	16.60		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,352.21590		0.02352	1,437.37300	0.01437	2,352.216	16.60		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	133,288.14580		1.33288	124,652.07410	1.24652	133,288.146	16.58		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,408.14580		0.02408	1,472.07410	0.01472	2,408.146	16.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.34830		10.34830	10.26470	10.26470		17.04		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	100,063.30420		1.00063	90,415.16790	0.90415	100,063.304	15.75		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	15,233.30420		0.15233	13,945.16790	0.13945	15,233.304	15.75		0.00	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	9.51	Call	99,321.05690		0.99321	89,666.58670	0.89667	99,321.057	15.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	15,491.05690		0.15491	14,196.58670	0.14197	15,491.057	15.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	100,808.34650		1.00808	91,166.95190	0.91167	100,808.347	15.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	14,978.34650		0.14978	13,696.95190	0.13697	14,978.346	15.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.28470		15.28470	15.23010	15.23010		10.48	87,657,754.50	5,735	19,668.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,284.70620		3.28471	3,230.10000	3.23010	3,284.706	30.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00620		0.00001	0.00000	0.00000	0.006	30.98	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,284.76610		2.28477	2,230.10010	2.23010	2,284.766	24.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.06610		0.00007	0.00010	0.00000	0.066	24.54	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,494.87410		1.49487	1,440.50330	1.44050	1,494.874	17.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.17410		0.00017	0.40330	0.00040	0.174	17.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	947.97280		0.94797	896.81220	0.89681	947.973	15.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	3.27280		0.00327	6.71220	0.00671	3.273	15.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	504.18900		0.50419	465.60600	0.46561	504.189	13.14	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	19.48900		0.01949	35.50600	0.03551	19.489	13.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,484.88420		1.48488	1,430.52640	1.43053	1,484.884	17.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.18420		0.00018	0.42640	0.00043	0.184	17.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,474.89490		1.47489	1,420.55080	1.42055	1,474.895	17.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.19490		0.00019	0.45080	0.00045	0.195	17.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	124.89800		0.12490	118.60100	0.11860	124.898	11.08	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	140.19800		0.14020	188.50100	0.18850	140.198	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	889.09960		0.88910	838.92120	0.83892	889.100	15.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	4.39960		0.00440	8.82120	0.00882	4.400	15.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	645.99290		0.64599	601.58040	0.60158	645.993	14.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	11.29290		0.01129	21.48040	0.02148	11.293	14.14	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.48230		15.48230	15.42250	15.42250		12.41	74,593,721.40	4,818	17,272.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	845.32040		0.84532	806.44900	0.80645	845.320	11.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	123.02040		0.12302	143.94900	0.14395	123.020	11.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	860.12940	0.86013	820.90010	0.82090	860.129	11.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	117.82940	0.11783	138.40010	0.13840	117.829	11.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	852.70590	0.85271	813.65470	0.81365	852.706	11.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	120.40590	0.12041	141.15470	0.14115	120.406	11.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.67170	15.67170	15.60370	15.60370		12.75	11,753,775.00	750	2,668.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	998.88160	0.99888	973.62980	0.97363	998.882	11.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	237.18160	0.23718	279.92980	0.27993	237.182	11.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,012.12140	1.01212	986.48800	0.98649	1,012.121	11.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	230.42140	0.23042	272.78800	0.27279	230.421	11.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,005.48620	1.00549	980.04640	0.98005	1,005.486	11.94	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	233.78620	0.23379	276.34640	0.27635	233.786	11.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.87720	15.87720	15.79870	15.79870		13.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,725.10330	1.72510	1,662.81500	1.66281	1,725.103	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	157.90330	0.15790	174.11500	0.17412	157.903	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,741.16400	1.74116	1,678.69260	1.67869	1,741.164	12.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	153.96400	0.15396	169.99260	0.16999	153.964	12.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,733.12460	1.73312	1,670.74480	1.67074	1,733.125	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	155.92460	0.15592	172.04480	0.17204	155.925	12.48	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10000	0.10000	0.09920	0.09920		22.96	0.00	0	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,001.37700	0.01001	920.56620	0.00921	1,001.377	22.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	1.37700	0.00001	0.56620	0.00001	1.377	22.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	157.99640	0.00158	82.98260	0.00083	157.996	20.22	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	157.99640	0.00158	162.98260	0.00163	157.996	20.22	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	5.21280	0.00005	0.70810	0.00001	5.213	25.15	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,005.21280	0.01005	1,080.70810	0.01081	1,005.213	25.15	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10140	0.10140	0.10050	0.10050		21.64	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,231.27930	0.01231	1,127.15130	0.01127	1,231.279	21.64	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	91.27930	0.00091	77.15130	0.00077	91.279	21.64	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	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	569.32840	0.00569	466.69520	0.00467	569.328	22.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	429.32840	0.00429	416.69520	0.00417	429.328	22.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	238.10670	0.00238	171.14980	0.00171	238.107	24.77	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,098.10670	0.01098	1,121.14980	0.01121	1,098.107	24.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.06990	13.06990	13.06450	13.06450		16.33	49,574,130.70	3,793	84,694.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,670.05080	1.67005	1,664.56910	1.66457	1,670.051	22.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.15080	0.00015	0.06910	0.00007	0.151	22.60	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,370.31330	1.37031	1,364.63980	1.36464	1,370.313	20.40	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.41330	0.00041	0.13980	0.00014	0.413	20.40	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,270.49180	1.27049	1,264.71280	1.26471	1,270.492	19.68	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.59180	0.00059	0.21280	0.00021	0.592	19.68	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	971.76230	0.97176	965.69030	0.96569	971.762	17.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	1.86230	0.00186	1.19030	0.00119	1.862	17.55	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	872.67680	0.87268	866.57770	0.86658	872.677	16.84	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	2.77680	0.00278	2.07770	0.00208	2.777	16.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	582.29900	0.58230	575.86220	0.57586	582.299	15.56	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	12.39900	0.01240	11.36220	0.01136	12.399	15.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,809.99640	1.81000	1,804.55130	1.80455	1,809.996	23.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.09640	0.00010	0.05130	0.00005	0.096	23.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	466.50520	0.46651	458.04430	0.45804	466.505	15.74	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	26.60520	0.02661	23.54430	0.02354	26.605	15.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	368.64050	0.36864	357.30790	0.35731	368.641	15.91	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	48.74050	0.04874	42.80790	0.04281	48.741	15.91	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,829.99050	1.82999	1,824.54920	1.82455	1,829.990	23.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.09050	0.00009	0.04920	0.00005	0.091	23.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,819.99340	1.81999	1,814.55030	1.81455	1,819.993	23.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.09340	0.00009	0.05030	0.00005	0.093	23.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.25450	13.25450	13.24480	13.24480		15.57	89,494,384.00	6,752	42,021.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,297.59810		1.29760	1,286.41850	1.28642	1,297.598	13.17		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	33.09810		0.03310	31.61850	0.03162	33.098	13.17		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,288.64650		1.28865	1,277.32780	1.27733	1,288.646	13.18		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	34.14650		0.03415	32.52780	0.03253	34.147	13.18		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,279.71880		1.27972	1,268.25880	1.26826	1,279.719	13.20		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	35.21880		0.03522	33.45880	0.03346	35.219	13.20		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,244.26540		1.24427	1,232.19530	1.23220	1,244.265	13.27		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	39.76540		0.03977	37.39530	0.03740	39.765	13.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,200.54710		1.20055	1,187.61810	1.18762	1,200.547	13.35		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	46.04710		0.04605	42.81810	0.04282	46.047	13.35		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,073.78170		1.07378	1,057.60550	1.05761	1,073.782	13.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	69.28170		0.06928	62.80550	0.06281	69.282	13.60		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	993.29960		0.99330	974.41370	0.97441	993.300	13.77		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	88.79960		0.08880	79.61370	0.07961	88.800	13.77		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	650.00930		0.65001	617.73430	0.61773	650.009	14.72		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	245.50930		0.24551	222.93430	0.22293	245.509	14.72		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	267.42680		0.26743	233.31600	0.23332	267.427	16.80		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	812.92680		0.81293	788.51600	0.78852	812.927	16.80		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,967.04840		1.96705	1,956.23810	1.95624	1,967.048	15.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	12.54840		0.01255	11.43810	0.01144	12.548	15.70		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,770.60720		1.77061	1,759.35520	1.75936	1,770.607	14.90		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.10720		0.01611	14.55520	0.01456	16.107	14.90		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,721.66580		1.72167	1,710.28120	1.71028	1,721.666	14.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.16580		0.01717	15.48120	0.01548	17.166	14.70		0.00	0	500.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.43200		13.43200	13.41440	13.41440		15.57		22,847,832.00	1,701	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,266.46390		2.26646	2,248.40050	2.24840	2,266.464	15.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	34.46390		0.03446	34.00050	0.03400	34.464	15.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,035.52970		2.03553	2,016.85110	2.01685	2,035.530	15.21		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	46.52970		0.04653	45.45110	0.04545	46.530	15.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,988.46170		1.98846	1,969.62790	1.96963	1,988.462	15.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	49.46170		0.04946	48.22790	0.04823	49.462	15.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,059.36420		1.05936	1,025.38310	1.02538	1,059.364	14.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	227.36420		0.22736	210.98310	0.21098	227.364	14.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	764.44070		0.76444	720.67250	0.72067	764.441	15.05	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	432.44070		0.43244	406.27250	0.40627	432.441	15.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,941.56840		1.94157	1,922.56890	1.92257	1,941.568	15.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	52.56840		0.05257	51.16890	0.05117	52.568	15.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,129.63140		1.12963	1,098.37660	1.09838	1,129.631	14.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	197.63140		0.19763	183.97660	0.18398	197.631	14.27	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.62480		13.62480	13.59800	13.59800		15.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,375.69770		1.37570	1,337.93780	1.33794	1,375.698	14.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	240.89770		0.24090	229.93780	0.22994	240.898	14.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,368.65870		1.36866	1,330.63320	1.33063	1,368.659	14.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	243.85870		0.24386	232.63320	0.23263	243.859	14.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,361.63970		1.36164	1,323.35060	1.32335	1,361.640	14.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	246.83970		0.24684	235.35060	0.23535	246.840	14.22	0.00	0	0.00
2025	On 01/08/2013	Bond Future			117.69130		117.69130	118.90008	118.90008			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	910.08000	0.91008	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	298.70000		0.29870	0.00000	0.00000	298.700		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	900.08000	0.90008	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	308.70000		0.30870	0.00000	0.00000	308.700		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	890.08000	0.89008	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	318.70000		0.31870	0.00000	0.00000	318.700		0.00	0	0.00
2038	On 01/08/2013	Bond Future			110.97150		110.97150	113.07819	113.07819			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

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	114.99	Put	4,018.50000		4.01850	1,911.81000	1.91181	4,018.500		0.00	0	0.00
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	4,028.50000		4.02850	1,921.81000	1.92181	4,028.500		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	4,038.50000		4.03850	1,931.81000	1.93181	4,038.500		0.00	0	0.00
2050	On 01/08/2013	Bond Future			117.04149		117.04149	121.20619	121.20619			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	2,216.19000	2.21619	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	1,948.51000		1.94851	0.00000	0.00000	1,948.510		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	2,206.19000	2.20619	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	1,958.51000		1.95851	0.00000	0.00000	1,958.510		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	2,196.19000	2.19619	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	1,968.51000		1.96851	0.00000	0.00000	1,968.510		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			410.74100		410.74100	414.50700	414.50700			0.00	0	75.00
AL37	On 07/11/2013	Index Future			416.53900		416.53900	420.35800	420.35800			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			490.74800		490.74800	495.63400	495.63400			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			497.67500		497.67500	502.63000	502.63000			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			438.53400		438.53400	442.46500	442.46500			0.00	0	736.00
ALBI	On 07/11/2013	Index Future			444.72300		444.72300	448.71100	448.71100			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.65890		9.65890	9.68710	9.68710		9.16	19,897,334.00	2,060	11,393.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	898.99190		0.89899	927.20890	0.92721	898.992		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.09190		0.00009	0.10890	0.00011	0.092		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	918.97570		0.91898	947.19020	0.94719	918.976		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.07570		0.00008	0.09020	0.00009	0.076		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	908.98340		0.90898	937.19910	0.93720	908.983		0.00	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 14/06/2013	Foreign Exchange Future	8.75	Put	0.08340		0.00008	0.09910	0.00010	0.083	16.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.72520		9.72520	9.75090	9.75090		9.35	13,012,317.60	1,338	7,515.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	493.01070		0.49301	514.52030	0.51452	493.011	10.53	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	67.81070		0.06781	63.62030	0.06362	67.811	10.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	51.12670		0.05113	51.15780	0.05116	51.127	10.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	625.92670		0.62593	600.25780	0.60026	625.927	10.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	855.56150		0.85556	881.33410	0.88133	855.561	12.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	30.36150		0.03036	30.43410	0.03043	30.362	12.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	846.07190		0.84607	871.81900	0.87182	846.072	12.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.87190		0.03087	30.91900	0.03092	30.872	12.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,239.55390		1.23955	1,265.41440	1.26541	1,239.554	14.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.35390		0.01435	14.51440	0.01451	14.354	14.81	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	950.99130		0.95099	976.97810	0.97698	950.991	13.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.79130		0.02579	26.07810	0.02608	25.791	13.33	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	865.06080		0.86506	890.85970	0.89086	865.061	12.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.86080		0.02986	29.95970	0.02996	29.861	12.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.79120		9.79120	9.81240	9.81240		10.09	499,351.20	51	2,809.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	463.62660		0.46363	476.54990	0.47655	463.627	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	152.42660		0.15243	144.14990	0.14415	152.427	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	82.36860		0.08237	86.30070	0.08630	82.369	11.64	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	891.16860		0.89117	873.90070	0.87390	891.169	11.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	476.66930		0.47667	489.65880	0.48966	476.669	9.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	145.46930		0.14547	137.25880	0.13726	145.469	9.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	470.11960		0.47012	483.07670	0.48308	470.120	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	148.91960		0.14892	140.67670	0.14068	148.920	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	588.61980		0.58862	602.34030	0.60234	588.620	9.91	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	97.41980		0.09742	89.94030	0.08994	97.420	9.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	389.98670		0.38999	402.59580	0.40260	389.987	10.03	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	198.78670		0.19879	190.19580	0.19020	198.787	10.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	133.02780		0.13303	138.69170	0.13869	133.028	11.11	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	641.82780		0.64183	626.29170	0.62629	641.828	11.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,520.65890		1.52066	1,542.04640	1.54205	1,520.659	15.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	29.45890		0.02946	29.64640	0.02965	29.459	15.08	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,235.85100		1.23585	1,257.04020	1.25704	1,235.851	13.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	44.65100		0.04465	44.64020	0.04464	44.651	13.87	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.86370		9.86370	9.87830	9.87830		10.89	197,274.00	20	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	565.27330		0.56527	575.12250	0.57512	565.273	10.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	211.57330		0.21157	206.82250	0.20682	211.573	10.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	577.31540		0.57732	587.31060	0.58731	577.315	10.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	203.61540		0.20362	199.01060	0.19901	203.615	10.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	571.27130		0.57127	581.19370	0.58119	571.271	10.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	207.57130		0.20757	202.89370	0.20289	207.571	10.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.27460		10.27460	10.32690	10.32690		12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,131.82470		3.13182	3,182.01780	3.18202	3,131.825	16.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	107.22470		0.10722	105.11780	0.10512	107.225	16.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,083.84120		3.08384	3,133.97400	3.13397	3,083.841	16.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	109.24120		0.10924	107.07400	0.10707	109.241	16.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,035.88940		3.03589	3,085.95770	3.08596	3,035.889	16.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	111.28940		0.11129	109.05770	0.10906	111.289	16.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.74360		9.74360	9.71350	9.71350		18.95	233,846.40	24	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	806.51280		0.80651	774.05970	0.77406	806.513	21.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	2.91280		0.00291	0.55970	0.00056	2.913	21.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	796.63040		0.79663	764.10100	0.76410	796.630	21.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	3.03040		0.00303	0.60100	0.00060	3.030	21.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	786.75310		0.78675	754.14530	0.75415	786.753	21.23	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	3.15310		0.00315	0.64530	0.00065	3.153	21.23	0.00	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			9.85330		9.85330	9.81970	9.81970		15.26		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	827.82390		0.82782	764.92340	0.76492	827.824	14.90		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	64.52390		0.06452	35.22340	0.03522	64.524	14.90		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	819.49410		0.81949	756.08650	0.75609	819.494	14.90		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	66.19410		0.06619	36.38650	0.03639	66.194	14.90		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	811.19900		0.81120	747.28120	0.74728	811.199	14.89		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	67.89900		0.06790	37.58120	0.03758	67.899	14.89		0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	373.04770	373.04770				0.00	0	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			139.37450		139.37450	61.24210	61.24210				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			88,842.46720	88,842.46720	56,968.19550	56,968.19550					0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			69,629.95180	69,629.95180	62,161.55690	62,161.55690					0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			139.37450		139.37450	61.24210	61.24210				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			388.21110		388.21110	-245.86750	-245.86750				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			485.85850		485.85850	491.24810	491.24810				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			245.36600		245.36600	-183.76500	-183.76500				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			490.97580		490.97580	477.76770	477.76770				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			710.75140		710.75140	599.92380	599.92380				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			242.81930		242.81930	226.27260	226.27260				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			87.01000		87.01000	98.00000	98.00000				0.00	5,000	5,000.00

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			10.50570		10.50570	10.49560	10.49560		13.45	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	965.89150		0.96589	955.94560	0.95595	965.891	17.07	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.19150		0.00019	0.34560	0.00035	0.191	17.07	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	955.90660		0.95591	945.97300	0.94597	955.907	17.02	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.20660		0.00021	0.37300	0.00037	0.207	17.02	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	945.92290		0.94592	936.00250	0.93600	945.923	16.97	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.22290		0.00022	0.40250	0.00040	0.223	16.97	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.65830		10.65830	10.64450	10.64450		13.38	0.00	0	1,206.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	857.29410		0.85729	855.52910	0.85553	857.294	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	38.99410		0.03899	51.02910	0.05103	38.994	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	848.56490		0.84856	847.04520	0.84705	848.565	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	40.26490		0.04026	52.54520	0.05255	40.265	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	839.86810		0.83987	838.59560	0.83860	839.868	12.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	41.56810		0.04157	54.09560	0.05410	41.568	12.31	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.63840		1.63840	1.63030	1.63030		17.38	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,486.56730		0.14866	1,404.27250	0.14043	1,486.567	21.31	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	2.56730		0.00026	1.27250	0.00013	2.567	21.31	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,387.54330		0.13875	1,305.15360	0.13052	1,387.543	20.90	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	3.54330		0.00035	2.15360	0.00022	3.543	20.90	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,288.97680		0.12890	1,206.00930	0.12060	1,288.977	20.54	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	4.97680		0.00050	3.00930	0.00030	4.977	20.54	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.65140		1.65140	1.64260	1.64260		17.32	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,702.29740		0.17023	1,576.00060	0.15760	1,702.297	16.51	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	88.29740		0.00883	50.00060	0.00500	88.297	16.51	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,614.05370		0.16141	1,487.21960	0.14872	1,614.054	16.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	100.05370		0.01001	61.21960	0.00612	100.054	16.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,530.38150		0.15304	1,400.43120	0.14004	1,530.381	16.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	116.38150		0.01164	74.43120	0.00744	116.381	16.39	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	524.02280		0.52402	525.24100	0.52524	524.023	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	348.32280		0.34832	349.54100	0.34954	348.323	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	518.92810		0.51893	520.14970	0.52015	518.928	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	353.22810		0.35323	354.44970	0.35445	353.228	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	529.15920		0.52916	530.37390	0.53037	529.159	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	343.45920		0.34346	344.67390	0.34467	343.459	13.03	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry			8.07640		8.07640	8.10450	8.10450		17.58	0.00	30,000	0.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	356.40000		0.35640	384.51820	0.38452	356.400	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.72	Put	0.00000		0.00000	0.01820	0.00002	0.000	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	286.40000		0.28640	314.56770	0.31457	286.400	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	0.00000		0.00000	0.06770	0.00007	0.000	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	276.40000		0.27640	304.58210	0.30458	276.400	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	0.00000		0.00000	0.08210	0.00008	0.000	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	266.40000		0.26640	294.59960	0.29460	266.400	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	0.00000		0.00000	0.09960	0.00010	0.000	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Call	216.40000		0.21640	244.76580	0.24477	216.400	17.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Put	0.00000		0.00000	0.26580	0.00027	0.000	17.58	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry			8.02540		8.02540	8.10310	8.10310		19.71	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	8.02	Call	77.40000		0.07740	0.00000	0.00000	77.400	19.93	0.00	5,000	5,000.00
DANZ	On 05/06/2013	Any day expiry	8.02	Put	72.00000		0.07200	0.00000	0.00000	72.000	19.93	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	154.06560		0.15407	214.35370	0.21435	154.066	20.26	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	28.66560		0.02867	11.25370	0.01125	28.666	20.26	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	146.63900		0.14664	205.45060	0.20545	146.639	20.24	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	31.23900		0.03124	12.35060	0.01235	31.239	20.24	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	125.41540		0.12542	179.35260	0.17935	125.415	20.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 05/06/2013	Any day expiry	7.94	Put	40.01540	0.04002	16.25260	0.01625	40.015	20.15	0.00	5,000	10,000.00	
DANZ	On 05/06/2013	Any day expiry	7.89	Call	161.65840	0.16166	223.34720	0.22335	161.658	20.29	0.00	0	0.00	
DANZ	On 05/06/2013	Any day expiry	7.89	Put	26.25840	0.02626	10.24720	0.01025	26.258	20.29	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry			10.09210	10.09210	10.01860	10.01860		18.44	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	787.01370	0.78701	710.84170	0.71084	787.014	18.38	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	4.91370	0.00491	2.24170	0.00224	4.914	18.38	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,093.30320	1.09330	1,019.32920	1.01933	1,093.303	20.32	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	1.20320	0.00120	0.72920	0.00073	1.203	20.32	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	806.59290	0.80659	730.67170	0.73067	806.593	18.50	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	4.49290	0.00449	2.07170	0.00207	4.493	18.50	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	796.79870	0.79680	720.75480	0.72075	796.799	18.44	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	4.69870	0.00470	2.15480	0.00215	4.699	18.44	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			10.09370	10.09370	10.02000	10.02000		18.48	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,095.03420	1.09503	1,020.80880	1.02081	1,095.034	20.10	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	1.33420	0.00133	0.80880	0.00081	1.334	20.10	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,085.09830	1.08510	1,010.83650	1.01084	1,085.098	20.05	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	1.39830	0.00140	0.83650	0.00084	1.398	20.05	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,104.97310	1.10497	1,030.73830	1.03074	1,104.973	20.16	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	1.27310	0.00127	0.73830	0.00074	1.273	20.16	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			10.10170	10.10170	10.02730	10.02730		18.46	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,063.63400	1.06363	988.54160	0.98854	1,063.634	18.41	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	1.93400	0.00193	1.24160	0.00124	1.934	18.41	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	760.78190	0.76078	681.63670	0.68164	760.782	17.44	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	9.08190	0.00908	4.33670	0.00434	9.082	17.44	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,801.76580	1.80177	1,727.32740	1.72733	1,801.766	22.22	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.06580	0.00007	0.02740	0.00003	0.066	22.22	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,701.80460	1.70180	1,627.34650	1.62735	1,701.805	21.70	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.10460	0.00010	0.04650	0.00005	0.105	21.70	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.70	Call	448.06070		0.44806	361.10610	0.36111	448.061	17.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	46.36070		0.04636	33.80610	0.03381	46.361	17.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,053.72220		1.05372	978.59020	0.97859	1,053.722	18.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	2.02220		0.00202	1.29020	0.00129	2.022	18.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,043.81450		1.04381	968.64100	0.96864	1,043.814	18.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	2.11450		0.00211	1.34100	0.00134	2.114	18.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	339.28170		0.33928	251.83530	0.25184	339.282	17.62	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	87.58170		0.08758	74.53530	0.07454	87.582	17.62	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	610.73010		0.61073	526.31650	0.52632	610.730	17.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	19.03010		0.01903	9.01650	0.00902	19.030	17.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	529.75050		0.52975	445.04170	0.44504	529.751	16.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	28.05050		0.02805	17.74170	0.01774	28.051	16.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	2,001.72590		2.00173	1,927.30950	1.92731	2,001.726	23.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02590		0.00003	0.00950	0.00001	0.026	23.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,901.74130		1.90174	1,827.31610	1.82732	1,901.741	22.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.04130		0.00004	0.01610	0.00002	0.041	22.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,851.75210		1.85175	1,777.32100	1.77732	1,851.752	22.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.05210		0.00005	0.02100	0.00002	0.052	22.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.13960		10.13960	10.06400	10.06400		17.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	943.45130		0.94345	861.75770	0.86176	943.451	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	13.85130		0.01385	7.75770	0.00776	13.851	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	460.24820		0.46025	361.38100	0.36138	460.248	17.01	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	120.64820		0.12065	97.38100	0.09738	120.648	17.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,840.58290		1.84058	1,764.29650	1.76430	1,840.583	20.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.98290		0.00098	0.29650	0.00030	0.983	20.29	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	962.22290		0.96222	881.04510	0.88105	962.223	15.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	12.62290		0.01262	7.04510	0.00705	12.623	15.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	952.82550		0.95283	871.39390	0.87139	952.826	16.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Put	13.22550		0.01323	7.39390	0.00739	13.225	16.00	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.14510	10.14510		10.06960	10.06960		17.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,746.69360		1.74669	1,670.17420	1.67017	1,746.694	19.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.59360		0.00159	0.57420	0.00057	1.594	19.57	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,113.64400		1.11364	1,033.42490	1.03342	1,113.644	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	8.54400		0.00854	3.82490	0.00382	8.544	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,094.11400		1.09411	1,013.76090	1.01376	1,094.114	16.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	9.01400		0.00901	4.16090	0.00416	9.014	16.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	824.42200		0.82442	736.47770	0.73648	824.422	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	29.32200		0.02932	16.87770	0.01688	29.322	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,846.33220		1.84633	1,770.03420	1.77003	1,846.332	20.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.23220		0.00123	0.43420	0.00043	1.232	20.09	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	614.98050		0.61498	517.66760	0.51767	614.981	16.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	69.88050		0.06988	48.06760	0.04807	69.881	16.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	541.35900		0.54136	441.90360	0.44190	541.359	16.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	96.25900		0.09626	72.30360	0.07230	96.259	16.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,103.87580		1.10388	1,023.54680	1.02355	1,103.876	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	8.77580		0.00878	3.94680	0.00395	8.776	16.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,896.18400		1.89618	1,819.97800	1.81998	1,896.184	20.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.08400		0.00108	0.37800	0.00038	1.084	20.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	441.94640		0.44195	341.71540	0.34172	441.946	17.23	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	146.84640		0.14685	122.11540	0.12212	146.846	17.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	687.30590		0.68731	592.46670	0.59247	687.306	16.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	52.20590		0.05221	32.86670	0.03287	52.206	16.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,045.83860		2.04584	1,969.85070	1.96985	2,045.839	21.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.73860		0.00074	0.25070	0.00025	0.739	21.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,946.05370		1.94605	1,869.92940	1.86993	1,946.054	20.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.95370		0.00095	0.32940	0.00033	0.954	20.60	0.00	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 31/07/2013	Any day expiry			10.15210		10.15210	10.07660	10.07660		18.00	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,064.97220		1.06497	982.27950	0.98228	1,064.972	16.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	12.87220		0.01287	5.67950	0.00568	12.872	16.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,055.31790		1.05532	972.58260	0.97258	1,055.318	16.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	13.21790		0.01322	5.98260	0.00598	13.218	16.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,074.63580		1.07464	991.99020	0.99199	1,074.636	16.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	12.53580		0.01254	5.39020	0.00539	12.536	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.18850		10.18850	10.11260	10.11260		17.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	935.78240		0.93578	841.66390	0.84166	935.782	16.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	47.28240		0.04728	29.06390	0.02906	47.282	16.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	694.95020		0.69495	588.24370	0.58824	694.950	16.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	106.45020		0.10645	75.64370	0.07564	106.450	16.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	987.80630		0.98781	896.02780	0.89603	987.806	16.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	39.30630		0.03931	23.42780	0.02343	39.306	16.12	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	944.37380		0.94437	850.65430	0.85065	944.374	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	45.87380		0.04587	28.05430	0.02805	45.874	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	535.16710		0.53517	425.80090	0.42580	535.167	17.04	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	186.66710		0.18667	153.20090	0.15320	186.667	17.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	927.22250		0.92722	832.70190	0.83270	927.223	16.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	48.72250		0.04872	30.10190	0.03010	48.723	16.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	763.49540		0.76350	660.53990	0.66054	763.495	16.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	84.99540		0.08500	57.93990	0.05794	84.995	16.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,941.99210		1.94199	1,864.10320	1.86410	1,941.992	19.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.49210		0.00349	1.50320	0.00150	3.492	19.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,892.45060		1.89245	1,814.31050	1.81431	1,892.451	18.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.95060		0.00395	1.71050	0.00171	3.951	18.94	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	624.19800		0.62420	516.33700	0.51634	624.198	16.68	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	135.69800		0.13570	103.73700	0.10374	135.698	16.68	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
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,991.58490		1.99158	1,913.92120	1.91392	1,991.585	19.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	3.08490		0.00308	1.32120	0.00132	3.085	19.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.22910		10.22910	10.15160	10.15160		17.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	994.24610		0.99425	899.27640	0.89928	994.246	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	65.14610		0.06515	47.67640	0.04768	65.146	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	985.91120		0.98591	890.64770	0.89065	985.911	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	66.81120		0.06681	49.04770	0.04905	66.811	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	577.64550		0.57765	473.27900	0.47328	577.646	16.78	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	228.54550		0.22855	201.67900	0.20168	228.545	16.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,011.00770		1.01101	916.62440	0.91662	1,011.008	16.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	61.90770		0.06191	45.02440	0.04502	61.908	16.00	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	1,002.61210		1.00261	907.93540	0.90794	1,002.612	16.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	63.51210		0.06351	46.33540	0.04634	63.512	16.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.23350		10.23350	10.15580	10.15580		17.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,042.67310		1.04267	949.20590	0.94921	1,042.673	15.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	59.17310		0.05917	43.40590	0.04341	59.173	15.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,034.20740		1.03421	940.46250	0.94046	1,034.207	15.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	60.70740		0.06071	44.66250	0.04466	60.707	15.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	765.93870		0.76594	662.88870	0.66289	765.939	16.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	132.43870		0.13244	107.08870	0.10709	132.439	16.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	695.13720		0.69514	592.00670	0.59201	695.137	16.31	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	161.63720		0.16164	136.20670	0.13621	161.637	16.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,051.16930		1.05117	957.97750	0.95798	1,051.169	15.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	57.66930		0.05767	42.17750	0.04218	57.669	15.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,988.67160		1.98867	1,909.73980	1.90974	1,988.672	17.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.17160		0.00517	3.93980	0.00394	5.172	17.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,939.42810		1.93943	1,860.25130	1.86025	1,939.428	17.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.92810		0.00593	4.45130	0.00445	5.928	17.53	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.51	Call	832.97530		0.83298	732.24590	0.73225	832.975	16.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	109.47530		0.10948	86.44590	0.08645	109.475	16.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,038.00390		2.03800	1,959.28480	1.95928	2,038.004	17.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.50390		0.00450	3.48480	0.00348	4.504	17.71	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.27180		10.27180	10.19210	10.19210		17.35	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	539.12980		0.53913	441.90390	0.44190	539.130	16.91	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	337.32980		0.33733	319.80390	0.31980	337.330	16.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	972.55830		0.97256	876.15410	0.87615	972.558	15.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	100.75830		0.10076	84.05410	0.08405	100.758	15.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	964.68790		0.96469	868.05860	0.86806	964.688	15.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	102.88790		0.10289	85.95860	0.08596	102.888	15.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	918.15370		0.91815	820.18240	0.82018	918.154	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	116.35370		0.11635	98.08240	0.09808	116.354	15.95	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	980.45900		0.98046	884.28190	0.88428	980.459	15.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	98.65900		0.09866	82.18190	0.08218	98.659	15.90	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.27620		10.27620	10.19630	10.19630		17.34	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	531.37000		0.53137	434.68670	0.43469	531.370	16.98	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	355.17000		0.35517	338.38670	0.33839	355.170	16.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	902.03990		0.90204	803.67390	0.80367	902.040	15.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	125.83990		0.12584	107.37390	0.10737	125.840	15.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	894.51190		0.89451	795.93370	0.79593	894.512	15.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	128.31190		0.12831	109.63370	0.10963	128.312	15.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	864.73920		0.86474	765.32540	0.76533	864.739	16.01	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	138.53920		0.13854	119.02540	0.11903	138.539	16.01	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	909.60170		0.90960	811.44900	0.81145	909.602	15.97	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	123.40170		0.12340	105.14900	0.10515	123.402	15.97	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.28060		10.28060	10.20050	10.20050		17.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	953.46420		0.95346	856.59330	0.85659	953.464	15.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.44	Put	112.86420		0.11286	96.09330	0.09609	112.864	15.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	945.74010		0.94574	848.69100	0.84869	945.740	15.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	115.14010		0.11514	98.19100	0.09819	115.140	15.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	833.87650		0.83388	734.38330	0.73438	833.876	15.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	153.27650		0.15328	133.88330	0.13388	153.276	15.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,991.03370		1.99103	1,907.96640	1.90797	1,991.034	17.29	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	10.43370		0.01043	7.46640	0.00747	10.434	17.29	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	961.22240		0.96122	864.52750	0.86453	961.222	15.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	110.62240		0.11062	94.02750	0.09403	110.622	15.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	763.66370		0.76366	662.84500	0.66284	763.664	16.04	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	183.06370		0.18306	162.34500	0.16235	183.064	16.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,039.86690		2.03987	1,957.10540	1.95711	2,039.867	17.37	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	9.26690		0.00927	6.60540	0.00661	9.267	17.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.32480		10.32480	10.24250	10.24250		17.15	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,007.17630		1.00718	910.92880	0.91093	1,007.176	15.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	132.37630		0.13238	118.42880	0.11843	132.376	15.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	826.39520		0.82640	727.10280	0.72710	826.395	15.92	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	201.59520		0.20160	184.60280	0.18460	201.595	15.92	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,041.63730		2.04164	1,956.09910	1.95610	2,041.637	17.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	16.83730		0.01684	13.59910	0.01360	16.837	17.43	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,022.48710		1.02249	926.51980	0.92652	1,022.487	15.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	127.68710		0.12769	114.01980	0.11402	127.687	15.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,014.81760		1.01482	918.70780	0.91871	1,014.818	15.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	130.01760		0.13002	116.20780	0.11621	130.018	15.81	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.36300		10.36300	10.27860	10.27860		17.06	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	939.42550		0.93943	842.22900	0.84223	939.426	15.72	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	186.42550		0.18643	173.62900	0.17363	186.425	15.72	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	953.56010		0.95356	856.53290	0.85653	953.560	15.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry	9.59	Put	180.56010		0.18056	167.93290	0.16793	180.560	15.71	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	946.47700		0.94648	849.36320	0.84936	946.477	15.72	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	183.47700		0.18348	170.76320	0.17076	183.477	15.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.46170		10.46170	10.37150	10.37150		16.93	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,470.54060		1.47054	1,374.68940	1.37469	1,470.541	15.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	98.84060		0.09884	93.18940	0.09319	98.841	15.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,461.99480		1.46199	1,366.05780	1.36606	1,461.995	15.48	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	100.29480		0.10029	94.55780	0.09456	100.295	15.48	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,453.46430		1.45346	1,357.44300	1.35744	1,453.464	15.47	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	101.76430		0.10176	95.94300	0.09594	101.764	15.47	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.49040		10.49040	10.39880	10.39880		16.85	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,505.79000		1.50579	1,409.49810	1.40950	1,505.790	15.49	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	105.39000		0.10539	100.69810	0.10070	105.390	15.49	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,497.27150		1.49727	1,400.91220	1.40091	1,497.271	15.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	106.87150		0.10687	102.11220	0.10211	106.871	15.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,488.76760		1.48877	1,392.34480	1.39234	1,488.768	15.47	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	108.36760		0.10837	103.54480	0.10354	108.368	15.47	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.59430		10.59430	10.49710	10.49710		16.82	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,002.02230		1.00202	912.36920	0.91237	1,002.022	15.62	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	367.72230		0.36772	375.26920	0.37527	367.722	15.62	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,013.91850		1.01392	923.59970	0.92360	1,013.919	15.60	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	359.61850		0.35962	366.49970	0.36650	359.618	15.60	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,007.95520		1.00796	917.72550	0.91773	1,007.955	15.61	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	363.65520		0.36366	370.62550	0.37063	363.655	15.61	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			114.27853		114.27853	116.24800	116.24800			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	1,238.00000	1.23800	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	731.47000		0.73147	0.00000	0.00000	731.470		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	1,258.00000	1.25800	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	711.47000		0.71147	0.00000	0.00000	711.470		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	1,248.00000	1.24800	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	721.47000		0.72147	0.00000	0.00000	721.470		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			9.09151		88.34409	8.99045	89.17086			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	78.66000	0.07866	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	748.11000		0.74811	0.00000	0.00000	748.110		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	77,292.76000		77.29276	78,119.53000	78.11953	77,292.760		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			9.19967		85.80979	9.09519	86.64822			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	5,954.45000		5.95445	5,116.02000	5.11602	5,954.450		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	5,866.17000		5.86617	5,027.74000	5.02774	5,866.170		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	5,778.02000		5.77802	4,939.59000	4.93959	5,778.020		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			437.97700		437.97700	441.96200	441.96200			13,139,310.00	3	373.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	80,130.00000		8.01300	40,280.00000	4.02800	80,130.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	80,230.00000		8.02300	40,380.00000	4.03800	80,230.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	80,330.00000		8.03300	40,480.00000	4.04800	80,330.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			444.15800		444.15800	448.20000	448.20000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	22,100.00000	2.21000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	18,320.00000		1.83200	0.00000	0.00000	18,320.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	22,000.00000	2.20000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	18,420.00000		1.84200	0.00000	0.00000	18,420.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	21,900.00000	2.19000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	18,520.00000		1.85200	0.00000	0.00000	18,520.000		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			205.84700		205.84700	209.54600	209.54600			2,058,470.00	1	1,046.00
IGOV	On 07/11/2013	Index Future			208.78000		208.78000	212.53200	212.53200			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			568.14800		568.14800	569.17700	569.17700			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.16000	94.84000	5.12000	94.88000					0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.21000	94.79000	5.08000	94.92000					0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.28000	94.72000	5.03000	94.97000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.31000	94.69000	5.00000	95.00000					0.00	500	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.33000	94.67000	4.97000	95.03000					0.00	1,000	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.36000	94.64000	4.96000	95.04000					0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.38000	94.62000	4.96000	95.04000					0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.51000	94.49000	4.99000	95.01000					0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.68000	94.32000	5.08000	94.92000					0.00	1,000	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.86000	94.14000	5.20000	94.80000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.07000	93.93000	5.33000	94.67000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.27000	93.73000	5.47000	94.53000					0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			8.03420	8.03420	8.11180	8.11180			16.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	695.45450	0.69545	772.08710	0.77209	695.454	20.40			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.25450	0.00125	0.28710	0.00029	1.255	20.40			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	685.51200	0.68551	762.10560	0.76211	685.512	20.25			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.31200	0.00131	0.30560	0.00031	1.312	20.25			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	675.57260	0.67557	752.12540	0.75213	675.573	20.10			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.37260	0.00137	0.32540	0.00033	1.373	20.10			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.10530	8.10530	8.17880	8.17880			12.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	561.96940		0.56197	615.01820	0.61502	561.969	12.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	46.66940		0.04667	26.21820	0.02622	46.669	12.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	553.56670		0.55357	606.01440	0.60601	553.567	12.42	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	48.26670		0.04827	27.21440	0.02721	48.267	12.42	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	545.31310		0.54531	597.04400	0.59704	545.313	12.41	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	50.01310		0.05001	28.24400	0.02824	50.013	12.41	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.21265		107.00842	7.06462	108.04927			2,140,168.40	20	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	538.60000		0.53860	1,579.45000	1.57945	538.600		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	607.97000		0.60797	1,648.82000	1.64882	607.970		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	677.28000		0.67728	1,718.13000	1.71813	677.280		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			7.29156		104.60306	7.13733	105.65862			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	5,639.07000		5.63907	4,583.51000	4.58351	5,639.070		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	5,566.34000		5.56634	4,510.78000	4.51078	5,566.340		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	5,493.66000		5.49366	4,438.10000	4.43810	5,493.660		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.78948		120.36750	5.48957	121.01464		1.57	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,911.87000		90.91187	91,559.01000	91.55901	90,911.870	1.71	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	1.71	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.87336		115.26005	5.52389	115.91637		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	221.32000		0.22132	504.35000	0.50435	221.320	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	753.09000		0.75309	379.80000	0.37980	753.090	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	227.52000		0.22752	514.94000	0.51494	227.520	1.43	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
R157	On 07/11/2013	Bond Future	5.60	Put	740.47000		0.74047	371.57000	0.37157	740.470	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	233.84000		0.23384	525.65000	0.52565	233.840	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	727.97000		0.72797	363.46000	0.36346	727.970	1.43	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.95905	116.81150		5.54751	117.47673		1.27	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	303.08000		0.30308	607.26000	0.60726	303.080	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	785.94000		0.78594	424.89000	0.42489	785.940	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	291.17000		0.29117	588.69000	0.58869	291.170	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	806.42000		0.80642	438.71000	0.43871	806.420	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	297.08000		0.29708	597.94000	0.59794	297.080	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	796.13000		0.79613	431.76000	0.43176	796.130	1.31	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.05628	111.58429		5.56104	112.25855		1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	124.71000		0.12471	303.29000	0.30329	124.710	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,280.46000		1.28046	784.78000	0.78478	1,280.460	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	119.85000		0.11985	293.75000	0.29375	119.850	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,303.12000		1.30312	802.76000	0.80276	1,303.120	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	122.26000		0.12226	298.50000	0.29850	122.260	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,291.77000		1.29177	793.75000	0.79375	1,291.770	1.17	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			7.62058	125.18945		7.47817	126.57338		11.22	80,121,248.00	640	62,068.00
R186	On 01/08/2013	Bond Future	7.25	Call	957.22000		0.95722	1,412.80000	1.41280	957.220	11.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,603.71000		4.60371	3,675.36000	3.67536	4,603.710	11.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	115,917.04000		115.91704	117,300.97000	117.30097	115,917.040	11.80	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	11.80	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	445.60000		0.44560	712.03000	0.71203	445.600	11.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.00	Put	6,636.74000		6.63674	5,519.24000	5.51924	6,636.740	11.15	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	830.92000		0.83092	1,244.97000	1.24497	830.920	11.21	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	4,980.79000		4.98079	4,010.91000	4.01091	4,980.790	11.21	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	6.50	Call	59.07000		0.05907	114.39000	0.11439	59.070	10.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	11,553.88000		11.55388	10,225.27000	10.22527	11,553.880	10.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	177.12000		0.17712	309.89000	0.30989	177.120	11.07	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	8,983.62000		8.98362	7,732.46000	7.73246	8,983.620	11.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	215.89000		0.21589	370.62000	0.37062	215.890	11.09	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	8,493.55000		8.49355	7,264.35000	7.26435	8,493.550	11.09	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.70142	126.95638		7.55371	128.35985		11.38	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	6,378.90000		6.37890	7,378.84000	7.37884	6,378.900	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,159.95000		2.15995	1,756.42000	1.75642	2,159.950	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	10,204.20000		10.20420	11,417.02000	11.41702	10,204.200	11.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	850.39000		0.85039	659.74000	0.65974	850.390	11.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.75	Call	870.78000		0.87078	1,155.85000	1.15585	870.780	11.23	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,313.48000		10.31348	9,195.08000	9.19508	10,313.480	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	6,258.99000		6.25899	7,250.19000	7.25019	6,258.990	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,219.78000		2.21978	1,807.51000	1.80751	2,219.780	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	6,318.68000		6.31868	7,314.27000	7.31427	6,318.680	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,189.55000		2.18955	1,781.67000	1.78167	2,189.550	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	514.76000		0.51476	706.07000	0.70607	514.760	11.15	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	12,603.87000		12.60387	11,391.71000	11.39171	12,603.870	11.15	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.77591	123.37469		7.62303	124.79719		11.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,909.67000		4.90967	5,684.95000	5.68495	4,909.670	12.21	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,056.64000		5.05664	4,409.42000	4.40942	5,056.640	12.21	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,817.37000		4.81737	5,584.29000	5.58429	4,817.370	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,149.45000		5.14945	4,493.87000	4.49387	5,149.450	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,863.41000		4.86341	5,634.51000	5.63451	4,863.410	12.20	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
R186	On 06/02/2014	Bond Future	7.75	Put	5,102.89000		5.10289	4,451.49000	4.45149	5,102.890	12.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.85360		125.04566	7.69528	126.48742		11.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,908.70000		2.90870	3,425.11000	3.42511	2,908.700	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	9,891.18000		9.89118	8,965.83000	8.96583	9,891.180	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,849.93000		2.84993	3,359.16000	3.35916	2,849.930	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,027.78000		10.02778	9,095.25000	9.09525	10,027.780	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,879.22000		2.87922	3,392.04000	3.39204	2,879.220	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	9,959.33000		9.95933	9,030.39000	9.03039	9,959.330	11.56	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			292.94615		292.94615	296.14148	296.14148			39,547,730.25	135	2,498.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	1,151.48000	1.15148	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	2,043.85000		2.04385	0.00000	0.00000	2,043.850		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	1,141.48000	1.14148	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	2,053.85000		2.05385	0.00000	0.00000	2,053.850		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	1,131.48000	1.13148	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	2,063.85000		2.06385	0.00000	0.00000	2,063.850		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			5.47394		105.36964	5.31592	105.58287		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,123.96000		68.12396	68,337.19000	68.33719	68,123.960	1.06	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	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.51758		106.85686	5.31907	107.07313		0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	18.91000		0.01891	43.06000	0.04306	18.910	0.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	814.83000		0.81483	622.71000	0.62271	814.830	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	19.76000		0.01976	44.72000	0.04472	19.760	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	804.68000		0.80468	613.37000	0.61337	804.680	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	20.64000		0.02064	46.44000	0.04644	20.640	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	794.56000		0.79456	604.09000	0.60409	794.560	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.54333	103.88644		5.28447	104.10570		0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	152.73000		0.15273	245.50000	0.24550	152.730	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	392.75000		0.39275	266.26000	0.26626	392.750	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	146.19000		0.14619	236.65000	0.23665	146.190	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	403.19000		0.40319	274.39000	0.27439	403.190	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	149.44000		0.14944	241.05000	0.24105	149.440	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	397.95000		0.39795	270.30000	0.27030	397.950	0.74	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.58138	105.29343		5.21221	105.51565		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	58.58000		0.05858	114.34000	0.11434	58.580	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	554.22000		0.55422	387.76000	0.38776	554.220	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	56.06000		0.05606	110.24000	0.11024	56.060	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	563.82000		0.56382	395.78000	0.39578	563.820	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	57.18000		0.05718	112.10000	0.11210	57.180	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	558.88000		0.55888	391.58000	0.39158	558.880	0.55	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			218.16926	218.16926		224.29202	224.29202			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000		1,302.02000	1.30202	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	4,820.74000	4.82074		0.00000	0.00000	4,820.740		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000		1,292.02000	1.29202	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	4,830.74000	4.83074		0.00000	0.00000	4,830.740		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000		1,282.02000	1.28202	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.01	Put	4,840.74000		4.84074	0.00000	0.00000	4,840.740		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			6.33467		110.05176	6.09410	110.95055		3.35	0.00	0	9,035.00
R203	On 01/08/2013	Bond Future	109.11	Call	96,838.56000		96.83856	97,737.35000	97.73735	96,838.560	3.55	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	3.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.42093		107.44564	6.16056	108.35714		3.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	189.40000		0.18940	377.41000	0.37741	189.400	3.37	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,700.96000		2.70096	1,977.47000	1.97747	2,700.960	3.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	400.89000		0.40089	712.06000	0.71206	400.890	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,914.68000		1.91468	1,314.35000	1.31435	1,914.680	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	410.82000		0.41082	726.86000	0.72686	410.820	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,889.18000		1.88918	1,293.72000	1.29372	1,889.180	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	420.92000		0.42092	741.85000	0.74185	420.920	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,863.87000		1.86387	1,273.30000	1.27330	1,863.870	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,216.12000		105.21612	106,127.62000	106.12762	105,216.120	3.57	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	3.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.50497		108.89173	6.22326	109.81558		3.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	748.85000		0.74885	1,139.38000	1.13938	748.850	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,881.52000		1.88152	1,348.20000	1.34820	1,881.520	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	521.97000		0.52197	832.95000	0.83295	521.970	3.37	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,351.47000		2.35147	1,738.60000	1.73860	2,351.470	3.37	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	724.50000		0.72450	1,107.28000	1.10728	724.500	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,923.30000		1.92330	1,382.23000	1.38223	1,923.300	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	736.61000		0.73661	1,123.26000	1.12326	736.610	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,902.34000		1.90234	1,365.14000	1.36514	1,902.340	3.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.59237		106.20528	6.28651	107.14165		3.27	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
R203	On 08/05/2014	Bond Future	5.76	Call	432.51000		0.43251	689.48000	0.68948	432.510	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,004.98000		3.00498	2,325.58000	2.32558	3,004.980	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	418.38000		0.41838	669.54000	0.66954	418.380	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,053.61000		3.05361	2,368.40000	2.36840	3,053.610	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	425.40000		0.42540	679.46000	0.67946	425.400	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,029.25000		3.02925	2,346.94000	2.34694	3,029.250	3.24	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			6.52835		107.57482	6.31089	108.59221		4.82	430,299.28	4	13,569.00
R204	On 01/08/2013	Bond Future	110.75	Call	98,691.32000		98.69132	99,708.71000	99.70871	98,691.320	5.09	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.09	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.60675		109.09317	6.37525	110.12493		4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	784.16000		0.78416	1,205.21000	1.20521	784.160	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,198.96000		2.19896	1,588.25000	1.58825	2,198.960	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	799.90000		0.79990	1,226.16000	1.22616	799.900	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,169.68000		2.16968	1,564.18000	1.56418	2,169.680	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	815.85000		0.81585	1,247.34000	1.24734	815.850	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,140.63000		2.14063	1,540.36000	1.54036	2,140.630	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	2,436.48000		2.43648	3,204.40000	3.20440	2,436.480	4.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	711.55000		0.71155	447.71000	0.44771	711.550	4.93	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.67955		106.53070	6.43357	107.57643		4.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,239.61000		1.23961	1,712.42000	1.71242	1,239.610	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,429.04000		2.42904	1,856.12000	1.85612	2,429.040	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,257.27000		1.25727	1,734.09000	1.73409	1,257.270	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,403.87000		2.40387	1,834.96000	1.83496	2,403.870	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,222.11000		1.22211	1,690.91000	1.69091	1,222.110	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,454.39000		2.45439	1,877.46000	1.87746	2,454.390	5.00	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
R204	On 08/05/2014	Bond Future			6.75941		107.97350	6.49729	109.03337		4.57		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	822.69000		0.82269	1,166.01000	1.16601	822.690	4.58		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,721.51000		3.72151	3,004.96000	3.00496	3,721.510	4.58		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	834.94000		0.83494	1,181.60000	1.18160	834.940	4.59		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,692.22000		3.69222	2,979.01000	2.97901	3,692.220	4.59		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	810.56000		0.81056	1,150.55000	1.15055	810.560	4.58		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,750.93000		3.75093	3,031.05000	3.03105	3,750.930	4.58		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.45221		101.29868	5.30833	101.36188		0.33		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,300.57000		30.30057	30,363.77000	30.36377	30,300.570	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			5.67113		102.72847	5.31184	102.79260		0.19		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.00000		0.00100	3.72000	0.00372	1.000	0.18		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	247.93000		0.24793	186.52000	0.18652	247.930	0.18		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.04000		0.00104	3.84000	0.00384	1.040	0.18		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	246.17000		0.24617	184.84000	0.18484	246.170	0.18		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.08000		0.00108	3.97000	0.00397	1.080	0.18		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	244.42000		0.24442	183.18000	0.18318	244.420	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			6.82733		102.60018	6.62136	103.68030		6.08		26,676,046.80	260	13,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	95,028.99000		95.02899	96,109.11000	96.10911	95,028.990	6.45		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	6.45		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			6.90749		104.04829	6.69032	105.14372		5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,198.75000		1.19875	1,704.32000	1.70432	1,198.750	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,295.80000		2.29580	1,705.94000	1.70594	2,295.800	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	1,219.47000		1.21947	1,730.24000	1.73024	1,219.470	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,265.76000		2.26576	1,681.10000	1.68110	2,265.760	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,240.41000		1.24041	1,756.37000	1.75637	1,240.410	6.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,235.98000		2.23598	1,656.51000	1.65651	2,235.980	6.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.98330		101.80913	6.75466	102.91937		6.22	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,433.07000		1.43307	1,919.99000	1.91999	1,433.070	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,007.31000		3.00731	2,383.99000	2.38399	3,007.310	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,394.68000		1.39468	1,873.52000	1.87352	1,394.680	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,067.28000		3.06728	2,435.88000	2.43588	3,067.280	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,413.80000		1.41380	1,896.68000	1.89668	1,413.800	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,037.20000		3.03720	2,409.84000	2.40984	3,037.200	6.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.06794		103.18797	6.82674	104.31327		5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	894.84000		0.89484	1,224.82000	1.22482	894.840	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	4,967.70000		4.96770	4,172.38000	4.17238	4,967.700	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	870.41000		0.87041	1,194.13000	1.19413	870.410	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,040.57000		5.04057	4,238.99000	4.23899	5,040.570	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	882.56000		0.88256	1,209.40000	1.20940	882.560	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,004.06000		5.00406	4,205.60000	4.20560	5,004.060	5.91	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			6.91683		101.37027	6.73742	102.42312		6.95	97,315,459.20	960	9,983.00
R208	On 01/08/2013	Bond Future	101.40	Call	92,325.80000		92.32580	93,378.65000	93.37865	92,325.800	7.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.99282		99.40518	6.80487	100.47293		7.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,432.24000		1.43224	1,929.15000	1.92915	1,432.240	7.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,585.07000		2.58507	2,014.23000	2.01423	2,585.070	7.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,455.89000		1.45589	1,957.75000	1.95775	1,455.890	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,551.49000		2.55149	1,985.60000	1.98560	2,551.490	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,479.78000		1.47978	1,986.58000	1.98658	1,479.780	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,518.20000		2.51820	1,957.25000	1.95725	2,518.200	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	3,695.37000		3.69537	4,508.10000	4.50810	3,695.370	7.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	883.46000		0.88346	628.44000	0.62844	883.460	7.65	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.06303		100.74303	6.86654	101.82522		7.26	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,703.90000		1.70390	2,180.82000	2.18082	1,703.900	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,434.85000		3.43485	2,829.58000	2.82958	3,434.850	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,726.43000		1.72643	2,207.22000	2.20722	1,726.430	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,401.51000		3.40151	2,800.11000	2.80011	3,401.510	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,681.55000		1.68155	2,154.61000	2.15461	1,681.550	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,468.41000		3.46841	2,859.28000	2.85928	3,468.410	7.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.13617		98.71085	6.93053	99.80769		7.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,116.91000		1.11691	1,448.50000	1.44850	1,116.910	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	5,671.70000		5.67170	4,906.45000	4.90645	5,671.700	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,131.57000		1.13157	1,466.17000	1.46617	1,131.570	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	5,630.37000		5.63037	4,868.13000	4.86813	5,630.370	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,102.39000		1.10239	1,430.97000	1.43097	1,102.390	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	5,713.19000		5.71319	4,944.93000	4.94493	5,713.190	7.26	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.49601		79.75133	8.41021	80.46139		15.32		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	69,802.22000		69.80222	70,512.28000	70.51228	69,802.220	15.95		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	15.95		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	587.92000		0.58792	767.42000	0.76742	587.920	15.22		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	4,835.55000		4.83555	4,304.99000	4.30499	4,835.550	15.22		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.57755		77.73262	8.48916	78.45274		16.70		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,763.53000		3.76353	4,181.28000	4.18128	3,763.530	16.95		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,180.96000		3.18096	2,878.59000	2.87859	3,180.960	16.95		0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,367.40000		4.36740	4,820.61000	4.82061	4,367.400	17.03		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,678.33000		2.67833	2,411.42000	2.41142	2,678.330	17.03		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,412.07000		4.41207	4,867.74000	4.86774	4,412.070	17.04		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,644.92000		2.64492	2,380.47000	2.38047	2,644.920	17.04		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,456.95000		4.45695	4,915.06000	4.91506	4,456.950	17.05		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,611.84000		2.61184	2,349.83000	2.34983	2,611.840	17.05		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,928.04000		7.92804	8,525.02000	8.52502	7,928.040	17.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	995.57000		0.99557	872.43000	0.87243	995.570	17.32		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.65274		78.77892	8.56187	79.50871		17.18		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,187.17000		4.18717	4,572.46000	4.57246	4,187.170	17.39		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,932.09000		4.93209	4,587.59000	4.58759	4,932.090	17.39		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,111.77000		4.11177	4,492.93000	4.49293	4,111.770	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,018.81000		5.01881	4,670.18000	4.67018	5,018.810	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,149.39000		4.14939	4,532.62000	4.53262	4,149.390	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,975.30000		4.97530	4,628.74000	4.62874	4,975.300	17.38		0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.72908		76.70085	8.63564	77.44055		17.62		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,493.95000		2.49395	2,747.78000	2.74778	2,493.950	17.38		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,823.98000		9.82398	9,338.11000	9.33811	9,823.980	17.38		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.84	Call	2,444.12000		2.44412	2,694.40000	2.69440	2,444.120	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,955.33000		9.95533	9,465.91000	9.46591	9,955.330	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,468.96000		2.46896	2,721.01000	2.72101	2,468.960	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,889.51000		9.88951	9,401.86000	9.40186	9,889.510	17.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			167.40942		167.40942	172.01264	172.01264			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	5,580.58000		5.58058	977.36000	0.97736	5,580.580		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	5,590.58000		5.59058	987.36000	0.98736	5,590.580		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	5,600.58000		5.60058	997.36000	0.99736	5,600.580		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			130.60097		130.60097	130.56693	130.56693			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	610.97000		0.61097	576.93000	0.57693	610.970		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	600.97000		0.60097	566.93000	0.56693	600.970		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	590.97000		0.59097	556.93000	0.55693	590.970		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future			136.87711		136.87711	138.67605	138.67605			120,314,979.69	879	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	686.05000	0.68605	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	1,112.89000		1.11289	0.00000	0.00000	1,112.890		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	676.05000	0.67605	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	1,122.89000		1.12289	0.00000	0.00000	1,122.890		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	666.05000	0.66605	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	1,132.89000		1.13289	0.00000	0.00000	1,132.890		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			8.22144		91.76688	8.11516	92.67170		13.83	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,151.86000		81.15186	82,056.68000	82.05668	81,151.860	14.48	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	14.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.30515		89.52536	8.19550	90.44292		14.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,823.83000		4.82383	5,422.72000	5.42272	4,823.830	15.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,503.13000		2.50313	2,184.46000	2.18446	2,503.130	15.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,871.92000		4.87192	5,473.85000	5.47385	4,871.920	15.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,471.36000		2.47136	2,155.73000	2.15573	2,471.360	15.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,920.21000		4.92021	5,525.18000	5.52518	4,920.210	15.20	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,439.91000		2.43991	2,127.32000	2.12732	2,439.910	15.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.38372		90.73022	8.27075	91.66023		15.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,335.67000		4.33567	4,829.11000	4.82911	4,335.670	15.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,940.95000		4.94095	4,504.38000	4.50438	4,940.950	15.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,256.92000		4.25692	4,745.09000	4.74509	4,256.920	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,027.45000		5.02745	4,585.61000	4.58561	5,027.450	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,296.20000		4.29620	4,787.01000	4.78701	4,296.200	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,984.05000		4.98405	4,544.85000	4.54485	4,984.050	15.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.46027		88.42043	8.34396	89.36310		15.57	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,732.31000		2.73231	3,069.86000	3.06986	2,732.310	15.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Put	9,524.77000		9.52477	8,919.65000	8.91965	9,524.770	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,679.83000		2.67983	3,012.89000	3.01289	2,679.830	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,651.57000		9.65157	9,041.96000	9.04196	9,651.570	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,705.99000		2.70599	3,041.30000	3.04130	2,705.990	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,588.03000		9.58803	8,980.67000	8.98067	9,588.030	15.45	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			8.60046		80.77443	8.54012	81.29377		16.82	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	70,326.53000		70.32653	70,845.87000	70.84587	70,326.530	17.59	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.68213		78.63038	8.61996	79.15703		17.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,076.13000		1.07613	1,203.41000	1.20341	1,076.130	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	9,237.99000		9.23799	8,838.62000	8.83862	9,237.990	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,094.93000		1.09493	1,223.84000	1.22384	1,094.930	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,157.64000		9.15764	8,759.90000	8.75990	9,157.640	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,113.95000		1.11395	1,244.50000	1.24450	1,113.950	17.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,077.71000		9.07771	8,681.61000	8.68161	9,077.710	17.70	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			8.71270		104.17522	8.63704	105.00718			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	10,389.33000		10.38933	9,557.37000	9.55737	10,389.330		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	10,259.78000		10.25978	9,427.82000	9.42782	10,259.780		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	10,130.48000		10.13048	9,298.52000	9.29852	10,130.480		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future			8.79802		101.22455	8.71994	102.06834				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	11,296.61000		11.29661	10,452.82000	10.45282	11,296.610			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	11,167.28000		11.16728	10,323.49000	10.32349	11,167.280			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	11,038.21000		11.03821	10,194.42000	10.19442	11,038.210			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	966.41630		0.09664	966.57650	0.09666	966.416	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.41630		0.00004	0.57650	0.00006	0.416	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.90330		0.08669	867.19640	0.08672	866.903	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.90330		0.00009	1.19640	0.00012	0.903	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	767.88650		0.07679	768.39710	0.07684	767.886	12.46		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	1.88650		0.00019	2.39710	0.00024	1.887	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	477.46340		0.04775	479.47760	0.04795	477.463	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	399.46340		0.03995	401.47760	0.04015	399.463	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	430.90420		0.04309	432.94360	0.04329	430.904	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	452.90420		0.04529	454.94360	0.04549	452.904	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	389.78270		0.03898	391.83950	0.03918	389.783	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	511.78270		0.05118	513.83950	0.05138	511.783	13.73		0.00	0	0.00
Total for Derivatives :											1,765,310,794.01	182,989	2 720 719.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.05254				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.37000		106.74498	6.37000	106.72679				0.00	0	58,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32397			0.00	0	4,000,000.00
AA05	On 22/03/2019	Spot Bond	7.54000	109.87241	7.54000	109.85033			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.27214			0.00	0	10,910,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.27592			0.00	5,000,000	5,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.61624	8.00000	47.60610			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.32500	100.20232	8.32500	100.18011		42,457,500,000.00		5,100,000	1,700,000.00
AB06	On 27/03/2015	Spot Bond	6.52000	104.18208	6.52000	104.16392			0.00	0	11,593,000.00
AB07	On 07/03/2014	Spot Bond	6.45500	103.83704	6.45500	103.81912			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.63611			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.75500	109.28635	7.75500	109.26376			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27743			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.68000	135.35291	0.68000	135.29705		2,040,000,000.00		3,000,000	6,000,000.00
ABCP13	On 07/12/2023	Spot Bond	1.35000	140.49004	1.35000	277.51069			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.15100			0.00	900,000	300,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.72476			0.00	3,750,000	1,250,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.01444			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41055			0.00	0	3,400,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.47456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.51712			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.78000	110.31805	6.78000	110.29806			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	104.06626			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.05500	104.75676	7.05500	104.73703			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.41635			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20939			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.13158			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.09728			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.19465			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.38809			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.15500	104.62976	6.15500	104.61244			0.00	0	1,182,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.33669			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22447			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.43000	129.08370	4.43000	129.01745			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.02000	125.54094	2.02000	125.48460			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.93000	117.44880	1.93000	117.39633			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.83000	104.40392	2.83000	104.35467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	10.05500	120.31103	10.05500	120.27844			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.56367			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.57626			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.66293			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.88440			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.23000	114.26217	3.23000	114.20707			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.28891	100.00000	30.21553			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.09000	171.09397	1.09000	171.02144			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	149.87174	2.76000	149.80139			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.12000	178.32492	1.12000	178.24914			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.57000	178.42868	1.57000	178.35070			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.05125	72.83458	7.05125	72.81630			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.05125	72.83458	7.05125	72.81630			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.06230	84.61000	15.03703			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.66000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40922			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.69000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.96232	100.00000	39.88650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.55000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.26000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.76000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.64000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03417			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.87841			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.19000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.59500	107.09958	6.59500	107.08049			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	111.80000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.65000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.60000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.29000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19093			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.31000	118.01386	6.31000	117.99393			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.90000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93537			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	88.71000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.06000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.79000	102.88987	1.79000	107.79276			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.01000	107.99651	2.01000	155.43768			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.17000	121.07569	2.17000	202.50814			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	106.42000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.27000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.63000	94.35575	8.63000	96.28258			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.82000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	93.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.56000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.63939			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	91.96000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.35500	112.15370	7.35500	112.13169			0.00	0	6,642,000.00
ABS5	On 01/05/2015	Spot Bond	6.32000	104.28119	6.32000	104.26356			0.00	0	3,773,000.00
ABS6	On 01/06/2020	Spot Bond	8.07500	100.74568	8.07500	100.72390			0.00	0	3,112,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.09000	99.82287	9.09000	99.79877			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.77000	108.51264	6.77000	108.49301			0.00	0	21,910,000.00
ABS11	On 11/06/2014	Spot Bond	0.68000	126.73989	0.68000	126.68755			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.62099	4.00000	122.55932			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.15000	142.90013	1.15000	282.27289			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.08001	113.85841	-0.08001	128.34603			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.03000	131.11451	1.03000	133.69168			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24139			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.46806			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.56910	100.00000	26.50403			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08451			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08451			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.47000	108.96668	10.47000	108.93646			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.37458			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.72071	100.00000	1.71545			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38464			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.52695			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.37668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.25621	100.00000	10.22491			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.36422			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.36451			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.03286	11.00000	57.01655			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		6.56397	100.00000	6.54394			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.25246			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.23363			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	101.53026			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.60690			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.77902			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.53015			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.58201			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.60482			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.60985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.60985			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.62656			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48868			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.62656			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.59312			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.66523			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.45957			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.43689			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35129			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.43689			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.55094			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.60260			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.62334			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.58186			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.33309			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48869			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96678			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.36500	110.26133	8.36500	110.23652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.36430			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.28000		104.20995	7.28000	104.18936			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.65348			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.78939			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	101.57411			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.68228			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		4.20231	100.00000	4.19297			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		5.67899	100.00000	5.66648			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	75.84889			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.93457			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	151.96735			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.53011			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.27210			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.27210			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.68228			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.14736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.47822			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.46577			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.69399			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.01834			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.69236			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.57854			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.38218			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.59481			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.06288			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34423			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.53635			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.46089			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26254			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50331			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45663			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33730			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.30200			0.00	1,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37052			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49916			0.00	40,000,000	20,000,000.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42652			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34353			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.36637			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.10951	10.23000	102.08183			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38905			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35391			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.90376			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.59046			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.28643			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.40000	111.01690	8.40000	110.99180			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49287			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.30674	1.75000	107.37977			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.36429			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.36829			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.52033			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.41686			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.38995			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.50997			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45825			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57204			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46860			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.53067			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50171			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.50997			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45650			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.54455			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.57151			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23382			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25626			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35377			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.38492			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.57783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.56791			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68578			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.47894			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66923			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67544			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68578			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.50034			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.60306			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.60306			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	112.06150			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	112.86414			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37546			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.36097			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.63275			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.25333			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62553			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	5.74289	100.00000	5.72898			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.24497			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27291			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.29149			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.85779			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.95349			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.08094			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.70301			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.99000	99.67531	6.99000	99.65586			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.93012			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.09621			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.62000	106.31179	7.62000	106.29019			0.00	0	5,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.53000	121.90866	8.53000	121.88084			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.49207	100.00000	45.38065			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.57000	113.24807	6.57000	113.22818			0.00	0	10,835,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.39713	100.00000	43.29085			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.66422	100.00000	12.63619			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.26000	160.42711	2.26000	160.35403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond	3.93000	102.69956	3.93000	127.67614			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.85714			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68568			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.22990			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.87000	109.98100	7.87000	109.95780			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84603			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.88245			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.76997	100.00000	63.61379			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.58070			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.49500	113.02293	6.49500	113.00318			0.00	0	31,788,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.33642			0.00	87,000,000	43,500,000.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.51995			0.00	600,000	200,000.00
BAW5	On 15/09/2013	Spot Bond	6.51500	102.29263	6.51500	102.27470			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20783			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.03500	103.61883	7.03500	103.59925			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.80500	109.42791	7.80500	109.40502			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.58838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	10.12828	107.68519	10.12828	105.49442			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.70543			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.18023	104.47160	10.18023	103.45179			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.20625	104.36218	10.20625	103.38923			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.70527			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.23227	104.57193	10.23227	103.35612			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.01058	104.86155	11.01058	104.76457			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74815			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74815			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.74821			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.37828	103.38576	10.37828	102.74767			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.32337	106.07806	10.32337	103.57659			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.18023	104.47160	10.18023	103.45179			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.21329	105.51486	10.21329	103.93488			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.38601	97.78732	9.38601	103.37664			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.65386			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.64105			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.64105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.54741			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	10.18307	102.97707	10.18307	102.43329			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.58000	103.67217	10.58000	103.64243			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	66.31233	10.22500	100.85647			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17358			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.49102			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.39472	12.22500	101.65170			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.61552			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.27000	63.04552	10.27000	103.37064			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.56444			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.60701			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.60701			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	101.54401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16355			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.12828	108.01582	13.12828	105.94593			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.34383	105.57155	14.34383	105.44614			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.23427	105.36479	13.23427	104.20468			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.15895			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.15895			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.15895			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.24363			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.40503	100.00000	8.38909			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.97332	100.00000	21.91951			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.99819	100.00000	19.94921			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.34456	100.00000	12.31433			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.35279	100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.92516	100.00000	14.88861			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.93240	100.00000	12.90072			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.27971	100.00000	58.16914			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.74812			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.74833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.79117			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.06000	111.29074	1.06000	176.65946			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.45000	99.32352	7.45000	150.97746			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.45000	100.57965	7.45000	151.18216			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.83500	103.52723	7.83500	103.50549			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.60794			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.28511			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.29065			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	101.83049			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.59471			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.94417			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.40457			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.79795	100.00000	54.66520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	93.67516	100.00000	93.44668			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.02000	101.74417	7.02000	101.72509			0.00	0	107,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.89998			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77939			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.79691			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85528			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91361			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07657			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.13893	100.00000	6.12389			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60625			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63944			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65366			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65840			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71523			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79092			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.00493	100.00000	5.99022			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.00493	100.00000	5.99022			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52006			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.55327			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.57500	105.90026	7.57500	105.87887			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.65290			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82990			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.28000	107.68181	6.28000	107.66341			0.00	0	3,247,662.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.21203			0.00	0	2,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.11712			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.77247			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.68806			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.21506			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.55936	100.00000	6.54346			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.25881			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.21581			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.22816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.25056			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34331			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.49778			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.46454			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27788			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.48878			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.84733			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.74076	100.00000	11.71201			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.85500	109.29849	6.85500	109.27847			0.00	0	3,389,000.00
CBL08	On 02/11/2016	Spot Bond	8.45500	117.69635	8.45500	117.66987			0.00	0	56,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.00762			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.74110			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.15500	106.87738	8.15500	106.85417			0.00	0	9,458,000.00
CBL12	On 06/09/2018	Spot Bond	10.18000	107.31525	10.18000	107.28630			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.87041			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.43000	108.62160	10.43000	108.59109			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59656			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.34500	104.07542	8.34500	104.05230			0.00	0	3,171,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.31476			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.87000	103.92320	10.87000	103.89282			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.62873			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.16262			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.52983			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.19500	79.27165	9.19500	97.15582			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.28000	126.85550	9.28000	126.82389			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.13000	122.62049	9.13000	116.79430			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.60000	121.18271	8.60000	121.15498			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.83537			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.70500	105.41646	10.70500	105.38659			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.47134			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.54117			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.77246			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.95589			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.47844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.47844			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.47844			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08439			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.48882			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.38502			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30197			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.51257			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.23367			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50697			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.38498			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.31232			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53653			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25273			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24116			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.09351			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.50957			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.43692			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.45763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	10.03000	104.02632	10.03000	103.99856			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.61000	102.77716	7.61000	102.75621			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.38266			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.90390			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.19673			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.19673			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.44443			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.42715	100.00000	24.36797			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.22888	100.00000	24.17018			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.53017			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	62.43501	100.00000	62.28376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000	62.81794	100.00000	62.66410			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.07100			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.02902			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.31345	10.11000	104.28503			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.02902			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.05483			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.06746			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.35325			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.77536	2.76000	111.21732			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	108.14534	3.14000	111.17478			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.15381	8.25000	102.13136			0.00	0	66,700,000.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.46477			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.02902			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.02902			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.10372	3.10000	110.78235			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.92087	2.40000	110.60996			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.22256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.72331			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	102.09233			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.92342			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.93640			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.37000	104.49937	7.37000	104.47871			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.97739			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.96270			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.81424			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.82612			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.42000	104.67006	7.42000	104.64922			0.00	0	10,000,000.00
CLN222	On 20/10/2016	Spot Bond		7.42000	104.67006	7.42000	104.64922			0.00	0	10,000,000.00
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		7.47000	103.58356	7.47000	103.56269			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.57166			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.75003			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.84568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84461			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.84653			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.84653			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.86276	100.17539	52.73450			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.19493			0.00	0	8,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.38341			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59565			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.19872			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.21254			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.58234	9.35000	102.55644			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.58234	9.35000	102.55644			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14518			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14561			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	100.33584			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83266			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.32912			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24076			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24076			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24076			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24076			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27514			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33231			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33231			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33231			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33231			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33231			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34185			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.20000	108.43315	8.20000	108.40947			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.85399			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25856			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.30583			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.30583			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.66632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81024			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30978			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12117			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44790			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43756			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45759			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.23867			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.24319			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.17761			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45344			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.00601			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94545			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32845			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.21887			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39615			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63409			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63409			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.63409			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.47974			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.02582			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.55180			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.55180			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.53272			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37955			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.53272			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.20072			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.68990			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37959			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37959			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.37697			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.44084	100.00000	6.42523			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	101.65477			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.44458			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.91000	98.14993	9.91000	98.29705			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.43000	100.87295	10.43000	99.84109			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30872			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.71059			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.43340			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79260			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.75064			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.42584	8.80500	100.82289			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.32327			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73681			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.37575			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.33680			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25311			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33364			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33364			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33364			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.31290	100.00000	25.25625			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.31290	100.00000	25.25625			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.89917	7.01000	36.51097			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	154.91324			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	0.00064	100.00000	0.00064			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.83500	103.52723	7.83500	130.51188			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.45000	34.28882	7.45000	150.97746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	7.45000	34.67575	7.45000	151.18216			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.38159			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.23950			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12256			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12256			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.59238			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.47623			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49910			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.11813			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50997			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79260			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.35682			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.92000	113.91639	7.92000	109.81805		344,519,984,160.00	43,499,998	21,749,999.00	
COJ04	On 05/06/2018	Spot Bond	7.94500	104.28436	7.94500	104.26204			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	9.10500	120.07089	9.10500	120.04152			0.00	0	196,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.37000	113.05414	7.37000	107.62954			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.69500	113.77261	8.69500	113.74630			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.22000	100.84391	9.22000	100.81907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	10.18000	101.87863	10.18000	101.85099			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	100.00000	9.46000	24.99579			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.11002			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.13130			0.00	148,000,000	74,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01750			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.59408			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28625			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14783			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.55500	98.13937	11.55500	99.13028			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.58942			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.08000	100.04593	7.08000	100.97660			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52027			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.63603			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.72023			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.55160			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.37000	103.56597	6.37000	103.54815			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.17000	131.13057	6.17000	123.62245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	7.32500	114.12265	7.32500	114.09997			0.00	0	40,780,000.00
DV23	On 27/02/2023	Spot Bond	7.90000	116.75671	7.90000	116.73172			0.00	0	87,189,000.00
E170	On 01/08/2020	Spot Bond	6.93500	141.15151	6.93500	141.12493			0.00	0	26,071,958.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.57397			0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.09207			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10023			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.10534			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.80011			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.59029			0.00	0	20,109,000.00
EL28	On 02/05/2028	Spot Bond	1.66000	119.30256	1.44000	122.58873			0.00	0	15,100,000.00
EL29	On 19/11/2029	Spot Bond	1.52000	109.40507	1.52000	109.35745			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.54500	114.32425	8.54500	114.29783			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.44500	115.24590	8.44500	115.22000			0.00	0	1,940,000.00
EMM03	On 04/05/2024	Spot Bond	9.23000	106.42320	9.23000	106.39711			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.86500	94.99639	9.86500	97.00117			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27001			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45089			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.36823	100.00000	40.27044			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.09706	100.00000	52.96843			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	84.63180	100.00000	84.44118			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.71317	3.00000	125.65344			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.33000	110.23413	10.33000	110.20346			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.49252			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.86069			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.17644			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.79000	86.07312	8.79000	100.78091			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.37639			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.34486			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.33426			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.38367			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.37015			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31813			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.32790			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30740			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.30787			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.32226			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.79000	106.09443	5.79000	106.07789			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.55000	112.26151	6.55000	112.24174			0.00	0	204,104,000.00
ES23	On 25/01/2023	Spot Bond	7.43000	121.06706	7.43000	121.04267			0.00	0	246,128,000.00
ES26	On 02/04/2026	Spot Bond	8.00500	100.12652	8.00500	100.10504			0.00	0	514,424,000.00
ES33	On 15/09/2033	Spot Bond	9.02500	87.57468	8.92500	88.38181		5,066,635,000,000.00	561,400,000	1,033,793,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.20385			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87593			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.04192			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22101			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.11433	100.00000	11.08740			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.81572	100.00000	10.78952			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37878			0.00	1,681,338	560,446.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43544			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45969			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.42000	105.10379	6.42000	105.08574			0.00	0	14,131,000.00
FRB05	On 21/12/2018	Spot Bond	8.27000	104.87592	8.27000	104.85258			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.36018			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36013			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.78471			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.18186			0.00	55,000,000	55,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.07000	113.50972	10.07000	113.47909			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.93360			0.00	0	1,500,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.33958	100.00000	71.15188			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	1.13000	131.83479	1.13000	132.66275			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.19000	142.41420	1.19000	281.31272		9,520,000,000.00		8,000,000	4,000,000.00
FRBI28	On 31/03/2028	Spot Bond	1.99000	108.26300	1.99000	155.82133			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.06000	123.13336	2.06000	205.95037			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.58000	117.39683	6.58000	117.37618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.82064	100.00000	29.75499			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.82064	100.00000	29.75499			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13800	55.66490	8.13800	54.93542			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.52720	9.50500	34.62296			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.29215	9.74000	33.38287			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	94.92176	100.00000	94.68084			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.02604			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.32328			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.55686			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.58228			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.31392			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.31392			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.02507			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30836			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79988			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.12415			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53022			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.97504			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.09097			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68578			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07827			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.25364			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59686			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.66550			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.49894			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65477			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.25775	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.96678			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36087			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.77259			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.89656			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07207			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.34025			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48864			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23301			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.16081			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.92755			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.89037			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39384			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36293			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.27839			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39797			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.02047			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.81390	100.09221	12.78284			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48308			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.51543			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.79134			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.02775			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.93035			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65876			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.67953			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.51566			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56170			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.10922			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98398			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39554			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98398			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.37956			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.53067			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.73410	13.22500	103.69475			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.43134			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94975			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94975			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.43341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.19387			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.05157			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.74500	94.24001	2.74500	97.74467			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.02728			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.39560			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.37478			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.30834			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29083			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27079			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.91943			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.66494			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.65463			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86619			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.88229			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95551			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39540			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.72614			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.37000	129.30549	2.37000	120.62614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.68779			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.70645			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.35000	118.29986	2.35000	120.81010			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.26000	99.66478	0.26000	117.97095			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.37000	115.04087	2.37000	120.62614			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.23999	108.51594	1.23999	122.57382			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.31000	108.81866	1.31000	124.28093			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82556			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.07909	100.00000	21.02803			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.70564			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.34973			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.82934	4.73000	111.77090			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.39395			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44716			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.67538			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.24512			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.98221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.90345			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.17281			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02869			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.39017			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.32562			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.54475	100.00000	8.49336			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28621			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.23500	101.70587	10.23500	100.85149			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15959			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.04500	102.26187	7.04500	101.40027			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.68723			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56709			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66097			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77608			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84824			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.38000	138.49646	3.38000	138.42925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.32082			0.00	132,200,000	200,500,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.78033			0.00	0	60,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.84412			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.47573			0.00	1,000,000	1,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.01731			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.70918			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.74077			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.70000	136.38788	1.70000	269.40510			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.20000	142.29303	1.20000	281.07329			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.92000	133.88254	1.92000	264.45475			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.50000	111.05860	1.50000	128.93338			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.67731			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.10000	128.95943	1.10000	128.90469			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91214			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08575			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71008			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.55358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.36834			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.27000	102.43781	2.27000	102.39104			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80965	100.00000	0.80768			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.35624	104.97509	12.32498			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92062			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.47233			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.85263	101.07593	18.80652			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.81008	100.44759	9.78622			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.32723			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.05218	100.76967	17.01058			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.70212			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50963			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57492			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58172			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.89000	112.40064	1.89000	112.35055			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.34351			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85328			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.46000	106.25505	1.46000	111.53167			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.04600			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.49000	105.84035	1.49000	111.18581			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.14736			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.64500	105.57374	5.64500	105.55777			0.00	0	1,647,000.00
FRX15	On 14/03/2015	Spot Bond	5.87000	106.74480	5.87000	106.72801			0.00	0	1,700,000.00
FRX16	On 15/09/2016	Spot Bond	6.42000	106.37047	6.42000	106.35220			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.88500	107.77291	6.88500	107.75308			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.05000	115.45907	7.05000	115.43722			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.76500	106.67407	7.76500	106.65199			0.00	0	210,000.00
FRX23	On 28/02/2023	Spot Bond	8.75000	94.77839	8.75000	95.53570			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.70000	119.94853	8.70000	114.55302			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.32500	104.20598	9.32500	104.17975			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.91500	82.68791	9.91500	82.66605			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97162			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.14768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.04041			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.15500	105.72531	8.15500	105.70222			0.00	0	111,700,000.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.51158			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.78323			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	100.00000	0.00000	98.94506			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.24853			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.45187			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.37974			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.16183			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.07512			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000	0.00000	100.89063			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000	0.00000	101.15986			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.67631			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.69246			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.72367			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	2.84860	100.00000	2.84229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.76238			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.81608			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	99.89545			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.11057			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.90553			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.47567			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.25830			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.87880			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11130			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39069			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83735			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.84375			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.59838			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.69896			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48053			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.68343				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.68343				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	98.42506	100.00000	98.18500				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83350				0.00	2,250,000	750,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85843				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.96929	104.58698	6.96929	102.21602				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.95123				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86475				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.90214				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.32297	104.61065	7.32297	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.29743				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92098				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.95832				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.77445	104.64769	7.77445	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.52205				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99589				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02694			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.14899			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.86604			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91764			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.03466			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.07529			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.13500	117.80457	7.13500	117.78176			0.00	0	30,304,000.00
HWAY23	On 07/12/2023	Spot Bond	0.97000	145.11136	0.97000	286.64219			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.95000	149.44919	0.95000	287.13260			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.93500	106.14307	8.93500	106.11745			0.00	0	16,073,000.00
HWAY35	On 31/07/2035	Spot Bond	8.93000	106.23858	8.93000	106.21295			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.95000	117.64948	0.85000	118.83281		34,200,000,000.00	36,000,000	708,144,000.00	
I2038	On 31/01/2038	Spot Bond	1.98000	111.12410	1.88000	113.19760		783,684,000,000.00	395,800,000	533,993,000.00	
I2050	On 31/12/2050	Spot Bond	2.08000	117.26908	1.94000	121.38048		60,216,000,000.00	28,950,000	32,090,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.47000	108.75871	6.47000	108.73990			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27944			0.00	10,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.81142		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23069		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.90358		0.00	2,000,000	1,000,000.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.00679		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.80500	103.38012	6.80500	103.36132		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	6.97000	108.41311	6.97000	108.39293		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.50500	112.02724	7.50500	112.00482		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.73500	102.47280	6.73500	102.45427		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73849		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25789		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.23000	109.15825	3.23000	109.10556		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.79000	106.62637	6.79000	106.60670		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.54075		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57537		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.07999	108.44309	0.07999	127.62963		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.10000	114.53476	1.10000	132.97049		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.08766		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.58503		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	7.20500	107.77936	7.20500	107.75852			7,205,000,000.00	1,000,000	1,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.59843			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.32166			0.00	0	5,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34354			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.70000	104.97556	7.70000	104.95377			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.22500	97.91483	8.22500	97.89303			0.00	0	94,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.57837			0.00	2,596,000	7,180,000.00
IBL49	On 02/04/2018	Spot Bond	7.30500	87.45217	7.30500	101.36799			21,374,430,000.00	2,926,000	2,554,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00187	100.00000	0.00187			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.63620	5.00000	100.62262			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.63620	5.00000	100.62262			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.71992	5.00000	101.70604			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.63620	5.00000	100.62262			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.89727	4.00000	100.88641			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.48543			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.38921			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	8.47000	112.14772	8.47000	112.12231			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26814			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26814			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.37645			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.91939	100.00000	8.89778			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.23336			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84812			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64209			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.47000	102.65626	8.47000	102.63312			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12519			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.32013			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29129			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.61446			0.00	55,200,000	27,600,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.83304	100.00000	3.82024			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.70040			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.68599	5.40000	98.59962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278	0.00	0	0.00			
IND323	On 04/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.92813	0.00	0	0.00			
IND324	On 11/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.82769	0.00	0	0.00			
IND325	On 18/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.72746	0.00	0	0.00			
IND327	On 02/07/2013	Spot Bond	5.25000	99.61315	5.25000	99.52758	0.00	0	0.00			
IND330	On 23/07/2013	Spot Bond	5.30000	99.30784	5.30000	99.22199	0.00	0	0.00			
IND332	On 06/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.00399	0.00	0	0.00			
IND333	On 13/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.90259	0.00	0	0.00			
IND334	On 20/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.80139	0.00	0	0.00			
IND335	On 27/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176	0.00	0	0.00			
IND336	On 03/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386	0.00	0	0.00			
IND337	On 10/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369	0.00	0	0.00			
IND338	On 17/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957	0.00	0	0.00			
IND339	On 25/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983	0.00	0	0.00			
IND340	On 01/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322	0.00	0	0.00			
IND341	On 08/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809	0.00	0	0.00			
IND342	On 15/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51854			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44814			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.12828	106.52468	10.12828	104.74499			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.12828	103.94980	10.12828	103.09214			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.57009			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.84791			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53609			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.10714	6.50000	101.08947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63409			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18233			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	99.45368	100.25042	99.18276			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10311			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.38242	100.00000	21.33062			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.68475	100.00000	13.65160			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26205			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13563			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94119			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94119			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22648			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22648			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33253			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.43879			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
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10181			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30029			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32340			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.33306			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45208			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13563			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13390			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12091			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.81957			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77322			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79713			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.10181			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.60315			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.60315			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.92748			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	57.76450	100.00000	57.62456			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.54741			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09796			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP260U	On 27/06/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.89887			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91921			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93282			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.48000	105.60881	7.48000	105.58762			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.50500	103.63513	6.50500	103.61711			0.00	0	130,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.85764			0.00	0	15,000,000.00
IPL6	On 28/09/2017	Spot Bond	7.75500	109.11605	7.75500	109.09350			0.00	0	12,692,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.09347			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.18325			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60073			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.65000	110.16160	7.65000	110.13888			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.62350			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.95864			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.19000	105.34119	2.19000	122.29345			0.00	0	0.00

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	3.17000	100.51257	3.17000	134.95396			0.00	0	2,600,000.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.09343			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.31909			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.13167			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.12342			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.83973			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.43526			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73810			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.85000	95.91423	2.85000	96.70605			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.85000	95.83427	2.85000	99.17144			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.85148			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.22848			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29129			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.77000	112.38381	10.77000	112.35178			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.85234			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.17000	99.44588	3.17000	134.95396			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 06/06/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888		10,500,000,000.00	2,000,000	1,000,000.00	
IVA327	On 04/07/2013	Spot Bond	5.25000	99.58461	5.25000	99.49910			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.19341			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.16376	5.40000	99.07655			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.06203	5.40000	98.97500			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.87365			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.77251			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.67158			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA341	On 10/10/2013	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
IVA342	On 17/10/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15075			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.43187			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.66270			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.66772			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.62362			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.05338			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44249			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.57437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55013			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.40579			0.00	0	5,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.30186			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.25134			0.00	0	10,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.25435			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	100.00000	11.18282	100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000.00	
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51810			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59005			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	84.01826	100.00000	83.82688			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.06256	100.00000	55.92526			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.83419	100.00000	64.67540			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	52.02017	100.00000	51.85776			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.67087			0.00	0	70,000,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.92984	100.00000	8.90821			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.93410	100.00000	28.86324			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93268			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	8.90821	100.00000	8.88663			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.98424			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.41067	100.00000	35.30011			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.01095			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.76369			0.00	2,800,000	700,000.00
KW01	On 31/10/2027	Spot Bond	7.83000	149.75807	7.83000	149.72681			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.16538			0.00	0	104,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.85790			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.85500	101.70571	7.85500	101.68407			0.00	0	4,348,000.00
LGL03	On 03/04/2018	Spot Bond	7.90500	68.77748	7.90500	100.23049			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.27749	8.00000	100.25611			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.75902			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72000	99.72799	10.72000	99.69938			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.73495			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51786			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84521			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.45418			0.00	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	99.90096			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.27028			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.01804			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond		100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond		100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.77310			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.94634			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.51603			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.97716			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.84091			0.00	1,200,000	400,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.44795			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.86637			0.00	0	6,000,000.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.96924			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.04331			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.34685			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.70652			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	59.93641	100.00000	59.78962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.10239	100.00000	56.96406			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.32021	100.00000	62.16757			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.56453	100.00000	40.46626			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.00400	100.00000	27.93616			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.30369	100.00000	10.27872			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.15548	100.00000	25.09454			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.62000	107.80957	7.62000	107.78754			0.00	0	50,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.83033			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85718			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.84371			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02556			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.03342			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.07274			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.74840			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.88865			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.99000	106.10058	6.99000	106.08066			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.69000	111.26025	7.69000	111.23706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	8.52000	113.10360	8.52000	113.07754			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.21500	108.72559	6.21500	108.70731			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.28114			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.33305			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.57500	109.97425	8.57500	110.19440			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.62000	105.79126	6.62000	105.77254			0.00	0	45,743,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.06994			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.91500	103.04310	7.91500	103.02125			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.06667			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.61500	103.05733	7.61500	103.03629			0.00	0	6,207,000.00
MTN02	On 13/07/2014	Spot Bond	6.27500	108.12958	6.27500	108.11113			0.00	0	2,463,000.00
MTN03	On 13/07/2015	Spot Bond	6.67000	108.88716	6.67000	108.86742			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.56000	112.91274	7.56000	112.88960			0.00	0	3,431,000.00
MTN05	On 28/10/2013	Spot Bond	6.11500	101.43587	6.11500	101.41928			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71811			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.50635			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.26658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.16107	100.00000	6.14615		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.16322	100.00000	0.16283		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.45070	100.00000	6.43507		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.52969	100.00000	6.51386		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.99808	100.89771	5.98343		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.07869	100.61875	6.06389		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	100.33983		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.34322		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35172		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35748		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.36370		0.00	2,400,000	800,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.36934		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.37204		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.40625		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.44592		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16322	100.00000	0.16283		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16322	100.00000	0.16283		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.07000	101.61472	8.07000	101.59288			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.15443			0.00	258,800,000	47,500,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.05660			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41502			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89287			0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.65245			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.14094			0.00	0	175,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.67000	110.40264	6.67000	110.38295			0.00	0	7,769,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.04780			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.87000	119.83759	7.87000	119.81247			0.00	0	3,952,000.00
NBK4	On 28/10/2024	Spot Bond	10.00500	33.72965	10.00500	33.72084			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.72000	106.35315	6.72000	106.33395			0.00	0	9,660,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.87090			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.92071			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.59500	103.02758	6.59500	103.00941			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.63555			0.00	900,000	20,300,000.00
NBK9A	On 23/03/2016	Spot Bond	6.92000	107.97643	6.92000	107.95647			0.00	0	5,183,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24543			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	100.15639			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38623			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.12155			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98439			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01821			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.20269			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01701			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	100.74683			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.81731			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.67725			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02120			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.21055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01502			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.91153			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.62347			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.06397			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38569			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40048			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31745			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.06674			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26658			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04234			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00843			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.42000	108.71002	7.42000	108.68850		8,904,000,000.00	1,200,000	300,000.00	
NED6	On 20/09/2013	Spot Bond	6.20500	103.04560	6.20500	103.02840		0.00	0	385,000.00	
NED8	On 08/02/2014	Spot Bond	6.05500	104.72046	6.05500	104.70320		0.00	0	3,300,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87933		0.00	0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	11.00500	116.90831	11.00500	116.87427		0.00	0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.18230		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.21000	160.90535	1.21000	160.83659			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.62500	112.75162	7.62500	112.72831			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.86301			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.87864			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87051			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.25500	111.54166	8.25500	111.82539			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.22810			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.69534			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.21626			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.21408			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.22290			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.45500	111.48004	8.45500	113.97737			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.23171			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22293			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.22816			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.65500	111.41904	8.65500	111.69331			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.24575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.23522			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.23166			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.29798			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.27670			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.23867			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.30500	133.62144	3.30500	133.55682			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.92000	105.70392	5.92000	105.68716			0.00	0	1,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.36000	121.91417	7.36000	121.89010			0.00	0	9,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.77500	130.64122	7.77500	130.61415			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.10500	176.07589	1.10500	176.00117			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.51000	132.02210	8.51000	131.99204			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.86149			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.83853			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.98422			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.62509			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61502			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.13147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.37046			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.14738			0.00	5,000,000	2,500,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.18971			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.63059	100.00000	15.59272			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.92235	100.00000	20.87111			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.97105	100.00000	20.91969			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.00026	100.00000	20.94883			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.70150	100.00000	21.64834			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.48063	100.00000	22.42557			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.35027	100.00000	27.28328			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.23000	106.83567	6.23000	106.81776			0.00	0	10,128,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.99917	100.00000	5.98464			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.90000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.15093	100.00000	32.07219			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84207			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.70438			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.48370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000		87.37704	100.00000	87.17980			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.36404			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.17458			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.19352			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.04509			0.00	0	1,900,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.33397			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.25423			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.32065			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.61499			0.00	570,000	190,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.45352			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.38919			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.43134			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.42918			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.53764			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.45544			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.63051			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.63060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.53271			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.80750			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.16696			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.20423			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.22099			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.25824			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.41820			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.45536			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35697			0.00	20,900,000	5,300,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.69631			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.47000	112.76283	5.47000	112.74629			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.67500	93.10239	5.67500	93.08823			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.25000	40.92860	7.25000	40.92059			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	5.74500	119.31911	5.47000	119.94378		204,592,063,383,045.00	612,195,541	5,614,314,653.00	
R158	On 15/09/2015	Spot Bond	5.47000	119.96137	5.47000	112.74629			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.37000	88.63252	5.37000	88.61976			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.47000	126.78174	5.47000	126.76314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.30000	84.24603	5.30000	84.23406			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.00500	104.18568	5.00500	104.17151			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.57000	129.33722	7.43000	130.69076		213,947,158,171,740.00	262,504,382	4,093,927,168.00	
R187P	On 21/12/2026	Spot Bond	7.17000	38.51587	7.17000	38.50842			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.09000	36.30155	7.09000	36.29460			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.83000	290.21716	0.70000	293.34767		6,681,500,000.00	8,050,000	473,912,200.00	
R201	On 21/12/2014	Spot Bond	5.44500	108.81706	5.30500	109.01312		2,322,020,250,000.00	426,450,000	699,720,000.00	
R202	On 07/12/2033	Spot Bond	1.75000	216.13696	1.57000	222.17593		1,219,158,482,500.00	696,661,990	2,094,748,530.00	
R2023	On 28/02/2023	Spot Bond	7.16500	106.07643	7.02000	107.09316		41,025,321,175,000.00	725,795,000	3,774,524,000.00	
R203	On 15/09/2017	Spot Bond	6.28500	109.09324	6.05500	109.96874		31,903,627,890,000.00	076,154,000	5,709,347,000.00	
R204	On 21/12/2018	Spot Bond	6.48000	110.62889	6.27000	111.62170		20,777,273,504,640.00	206,369,368	4,417,725,850.00	
R2048	On 28/02/2048	Spot Bond	8.58500	104.10175	8.58500	104.07797		9,245,787,450,000.00	076,970,000	2,220,986,700.00	
R205	On 31/03/2014	Spot Bond	100.00000	63.37863	100.00000	63.22341			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.42000	104.14532	5.31500	104.19334		6,638,416,000,000.00	224,800,000	2,260,232,000.00	
R207	On 15/01/2020	Spot Bond	6.77500	105.31115	6.57500	106.36697		23,319,136,725,000.00	441,939,000	6,568,089,370.00	
R208	On 31/03/2021	Spot Bond	6.87000	100.48736	6.69500	101.51678		45,508,889,756,670.00	624,292,541	8,537,344,850.00	
R209	On 31/03/2036	Spot Bond	8.44500	79.05674	8.36000	79.74936		34,099,833,026,040.00	037,872,472	8,447,005,717.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.49000	165.84995	1.27000	170.38979			951,663,000,000.00	638,700,000	790,099,000.00
R211	On 31/01/2017	Spot Bond	0.62000	116.39788	-0.62000	130.79888			(293,826,680,000.00)	473,914,000	116,739,000.00
R212	On 31/01/2022	Spot Bond	0.70000	137.20881	0.53000	138.97435			303,533,825,000.00	433,619,750	2,269,665,825.00
R213	On 28/02/2031	Spot Bond	8.17000	90.96759	8.06500	91.85163			49,134,919,220,000.00	014,066,000	7,072,385,803.00
R214	On 28/02/2041	Spot Bond	8.49000	80.59258	8.49000	80.57437			47,703,904,905,000.00	618,834,500	8,229,890,500.00
R224C	On 15/09/2013	Spot Bond	5.06500	98.60433	5.06500	98.59084			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.16500	96.11436	5.16500	96.10104			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.27500	93.56650	5.27500	93.55326			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.53000	90.76072	5.53000	90.74727			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.37000	88.63252	5.37000	88.61976			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.29000	86.50195	5.29000	86.48968			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.30000	84.24603	5.30000	84.23406			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.25000	99.77039	5.25000	99.75608			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.34000	97.17407	5.34000	97.16001			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.36000	94.62775	5.36000	94.61400			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.31000	92.22724	5.31000	92.21397			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.44000	89.60977	5.44000	89.59655			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.31000	87.51833	5.31000	87.50573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	5.29000	85.30539	5.29000	85.29316			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.35000	82.93525	5.35000	82.92322			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.03000	78.64338	6.03000	78.63054			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.08000	76.17351	6.08000	76.16098			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.27500	73.22418	6.27500	73.21175			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.25500	71.07303	6.25500	71.06101			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.23500	68.99846	6.23500	68.98683			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.22500	66.95495	6.22500	66.94367			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.53500	63.57423	6.53500	63.56300			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.51500	61.65269	6.51500	61.64183			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.61500	59.24450	6.61500	59.23390			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.58500	57.49019	6.58500	57.47996			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.55500	55.80406	6.55500	55.79418			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.52500	54.18314	6.52500	54.17359			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.48500	52.67583	6.48500	52.66660			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.44500	51.23034	6.44500	51.22141			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.37000	44.96430	7.37000	44.95536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	7.33000	43.55984	7.33000	43.55122			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.29000	42.21556	7.29000	42.20726			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.25000	40.92860	7.25000	40.92059			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.21000	39.69623	7.21000	39.68851			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.17000	38.51587	7.17000	38.50842			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.13000	37.38508	7.13000	37.37789			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.09000	36.30155	7.09000	36.29460			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.11400			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.98442			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21098			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.17171			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.26909			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.49607	100.00000	2.48996			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96590			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96398			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96612			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89974			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87693			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.31791			0.00	0	0.00
RDFO04	On 06/09/2013	Spot Bond	100.00000	99.81718	100.00000	99.63504			0.00	0	0.00
RDFO07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.29477			0.00	0	0.00
RDFO08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16713			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.86411			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27161			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.97693			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.79075			0.00	0	6,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.54569			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82005			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29288			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01698			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	101.24713			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81960			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.07171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95578			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95578			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99411			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24286			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.84518			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11519			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.91431			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.14896			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89122			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.84791			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87274			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.67529	12.35000	106.63998			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.87549			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.06779			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.28394	100.00000	12.25417			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.28394	100.00000	12.25417			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.08121			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.58441	100.00000	52.45703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.17801			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.93682	5.25000	101.92222			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93571	100.00000	0.93347			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.37370	100.00000	9.35099			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.72166			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.44012			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.05500	112.21879	8.05500	112.19457			0.00	0	4,876,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.42083			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.77000	112.67964	6.77000	112.65925			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.21999			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.10500	105.85904	8.10500	105.83607			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.82375			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.60863			0.00	22,224,000	8,556,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.69446			0.00	2,000,000	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.84303			0.00	0	1,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.82660			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.77000	105.49566	6.77000	105.47658			0.00	0	74,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	7.87000	103.37005	7.87000	103.34824			0.00	0	6,600,000.00
SBK11	On 09/04/2014	Spot Bond	0.98000	131.64201	0.98000	131.58660			0.00	0	150,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.14145			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.93000	116.60338	6.93000	116.58179			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.79000	116.91990	6.79000	116.89868			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.72000	117.07859	6.72000	117.05756			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.45500	104.68612	7.45500	104.66531			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.86500	116.75019	6.86500	116.72877			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.83000	116.82935	6.83000	116.80802			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.44247			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01250			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.62323			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18025			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.29862			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	87.04079	100.00000	86.83838			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.10500	108.34209	7.10500	108.32153			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.47741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27634			0.00	0	32,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.34796			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.66599	100.00000	1.66228			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.34224			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.34500	115.17961	8.34500	115.15375			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.08000	107.86024	9.08000	107.83421			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.40284			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74962			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.19642			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.20234			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.76000	105.50678	7.76000	105.48496			0.00	0	2,828,000.00
SBS3	On 25/05/2026	Spot Bond	8.13000	100.79527	8.13000	100.77345			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.39500	101.68153	8.39500	101.65881			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.65000	117.80873	6.65000	117.78745			0.00	0	1,689,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.94556	0.70000	123.89432			0.00	0	400,000.00
SBSI11	On 07/12/2023	Spot Bond	1.23000	141.93024	1.23000	280.35642			0.00	0	610,000.00
SBSI12	On 31/01/2017	Spot Bond	0.07999	109.69292	0.07999	127.62963			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.29266	100.00000	4.28226				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.88078	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.64999	111.58090	0.64999	125.11533				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.10714	6.50000	101.08947				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.69494				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18246				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.60277			0.00	250,000	20,250,000.00
SHS05	On 29/06/2017	Spot Bond	8.15500	105.81247	8.15500	105.78924			0.00	0	92,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.60404			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.01784			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.09500	103.54240	6.09500	103.52531			0.00	0	3,400,000.00
SLI2	On 15/08/2016	Spot Bond	6.77000	111.03599	6.77000	111.01556			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.30500	108.92605	6.30500	104.25579			0.00	0	102,000.00
SNT01	On 15/09/2017	Spot Bond	7.50500	104.50277	7.50500	104.48186			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.41807			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.25139			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.45069			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.25334			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.35500	110.33633	7.35500	110.31443			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19957			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85808			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.89416			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.37500	99.46532	8.37500	99.44302			0.00	0	45,461,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39911			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.77397			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.30300	92.39788	8.30300	92.37734			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.36500	92.06671	8.36500	92.04609			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.55000	107.16606	6.55000	107.14709			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.83500	99.83773	7.83500	99.81654			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50638			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.23500	105.49765	7.23500	105.47728			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.37000	117.87637	6.37000	117.85628			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.60000	109.55832	1.60000	109.92794			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.22000	104.57801	7.22000	107.13412			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.89055			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.78613			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.89216			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78849			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.75889			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95693			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.78409			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.18197			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39513			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.84860			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.25131			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.20699			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10357			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.99176			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.97790			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.94849			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.96122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90170			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.03000	116.04557	6.03000	116.02675			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.99000	109.42844	7.99000	109.40502			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.00986	100.00000	50.89572			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.52700	100.00000	40.42774			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.49731	100.00000	14.46219			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.52500	102.82570	6.52500	102.80776			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85898			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.77480			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.22426			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.54467			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10985			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.59436			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.72000	108.59365	6.72000	108.57382			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.42964			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.28893			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.33640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.82731			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.85266			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.97125	7.83000	102.94941			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.81336			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84505			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.63741			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.81336			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.84505			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.84515	7.16000	102.64677			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.90712			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90206			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.02346			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00704			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.50127			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44492			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85784			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.49771	101.06155	6.48164			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.80829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.06200			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.92231			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.97291			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.50628			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82080			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.83869			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85146			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.83869			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.85146			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.85784			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83102			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85146			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92166			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.92166			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92166			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02370			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.04919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01732			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52597			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.55767			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.54499			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23022			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42000	108.98661	7.42000	108.96492			0.00	0	1,800,000.00
TL20	On 22/02/2020	Spot Bond	6.75000	97.70706	6.75000	97.66651			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.99500	109.02586	6.99500	109.00550			0.00	0	998,762,000.00
TN20	On 17/09/2020	Spot Bond	7.67500	117.79764	7.67500	117.77353			0.00	0	311,069,000.00
TN23	On 06/11/2023	Spot Bond	8.03500	120.13313	8.03500	120.10741		104,455,000,000.00	13,000,000	113,600,000.00	
TN25	On 19/08/2025	Spot Bond	8.42000	110.89789	8.42000	110.87264			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.48500	103.94020	8.48500	103.91672		848,500,000,000.00	100,000,000	118,514,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35173			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35972			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.37004			0.00	0	12,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.37105			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.42169			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.52661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00353			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.04444			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.06896			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13841	10.00000	100.11071			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13496	9.75000	100.10795			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.13430	100.00000	10.10730			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97869			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.06993			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.35385			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.04529			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.34152			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.86937			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.25262			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.69070			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.05045			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.74583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87534			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81699			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.78781			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72945			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68568			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62968			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67362			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27719			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18617			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	94.88475	100.00000	94.64514			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.78870			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35527			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68826			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.09500	117.50678	8.09500	117.48145			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.55335			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93334			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27200			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.39500	108.59388	8.39500	108.56961			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	86.88237	100.00000	86.68125			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	86.73525	100.00000	86.54336			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	87.01044	100.00000	86.80903			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02189			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06928			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.47872			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.49613			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.49693			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.20094			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.23810			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.10255			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	139.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	5.83000	118.22806	5.83000	118.20960			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.31000	194.08629	-0.31000	250.93616			0.00	0	36,114,000.00
WSP1	On 28/05/2015	Spot Bond	5.87000	105.95950	5.87000	105.94284			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.56000	108.61607	6.56000	108.59701			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.82500	110.72462	6.82500	110.70443			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.20000	109.93177	7.20000	109.91064			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.23500	110.75047	7.23500	110.72908			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.28000	98.75712	5.28000	98.74301			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.34000	97.46193	5.34000	97.44804			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.42000	89.52516	5.42000	89.51194			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.33000	95.77998	5.33000	95.76621			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.34000	94.52186	5.34000	94.50810			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.35000	88.23095	5.35000	88.21822			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.32000	92.50559	5.32000	92.49240			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.42000	89.51194	5.42000	89.49871			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.21500	67.93069	6.21500	67.91940			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04259	100.00000	0.04251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.99143	100.00000	28.93643			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.24035	100.00000	18.20575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.12591	100.00000	12.10290			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.12591	100.00000	12.10290			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.47616	100.00000	11.45439			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.84063	100.00000	10.82006			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
Total for j-Bonds :								774,749,772,498,795.00	,016,285,880	101 868 198 231.00	
Grand Total:								774,751,537,809,589.00	116,468,869	01 870 918 950.00	