



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12780	10.12780	10.06120	10.06120		17.28	463,286,083.20	45,744	603,667.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,294.86780	1.29487	1,231.76920	1.23177	1,294.868	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	17.06780	0.01707	20.56920	0.02057	17.068	16.69	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	883.07710	0.88308	829.15780	0.82916	883.077	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	55.27710	0.05528	67.95780	0.06796	55.277	15.96	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,391.23740	1.39124	1,327.40110	1.32740	1,391.237	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.43740	0.01344	16.20110	0.01620	13.437	17.00	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,342.95060	1.34295	1,279.46330	1.27946	1,342.951	16.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	15.15060	0.01515	18.26330	0.01826	15.151	16.85	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	720.83060	0.72083	673.30150	0.67330	720.831	16.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	93.03060	0.09303	112.10150	0.11210	93.031	16.02	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,152.08040	1.15208	1,090.41430	1.09041	1,152.080	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	24.28040	0.02428	29.21430	0.02921	24.280	16.21	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	969.30250	0.96930	912.71520	0.91272	969.303	15.93	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	41.50250	0.04150	51.51520	0.05152	41.503	15.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	611.30480	0.61130	571.17980	0.57118	611.305	16.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	133.50480	0.13350	159.97980	0.15998	133.505	16.17	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	841.16430		0.84116	788.71590	0.78872	841.164	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	63.36430		0.06336	77.51590	0.07752	63.364	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	800.11970		0.80012	749.23070	0.74923	800.120	15.99	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	72.31970		0.07232	88.03070	0.08803	72.320	15.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	546.57990		0.54658	510.53800	0.51054	546.580	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	168.77990		0.16878	199.33800	0.19934	168.780	16.42	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	682.67880		0.68268	636.95460	0.63695	682.679	16.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	104.87880		0.10488	125.75460	0.12575	104.879	16.04	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	618.05790		0.61806	577.52600	0.57753	618.058	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	130.25790		0.13026	156.32600	0.15633	130.258	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	459.12630		0.45913	429.12400	0.42912	459.126	16.79	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	231.32630		0.23133	267.92400	0.26792	231.326	16.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	604.60240		0.60460	564.88320	0.56488	604.602	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	136.80240		0.13680	163.68320	0.16368	136.802	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	578.30170		0.57830	540.21640	0.54022	578.302	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	150.50170		0.15050	179.01640	0.17902	150.502	16.30	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	351.65370		0.35165	330.58540	0.33059	351.654	17.34	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	343.85370		0.34385	389.38540	0.38939	343.854	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	516.14650		0.51615	482.13670	0.48214	516.147	16.54	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	188.34650		0.18835	220.93670	0.22094	188.347	16.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	486.99700		0.48700	455.00480	0.45500	486.997	16.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	209.19700		0.20920	243.80480	0.24380	209.197	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	283.51790		0.28352	267.65820	0.26766	283.518	17.95	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	455.71790		0.45572	506.45820	0.50646	455.718	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	407.16960		0.40717	381.02740	0.38103	407.170	17.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	279.36960		0.27937	319.82740	0.31983	279.370	17.03	0.00	0	16,368.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	378.36300		0.37836	354.59720	0.35460	378.363	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	310.56300		0.31056	353.39720	0.35340	310.563	17.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	222.99680		0.22300	211.79200	0.21179	222.997	18.63	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	595.19680		0.59520	650.59200	0.65059	595.197	18.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	319.62940		0.31963	300.99570	0.30100	319.629	17.62	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	391.82940		0.39183	439.79570	0.43980	391.829	17.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	293.91350		0.29391	277.25290	0.27725	293.913	17.85	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	436.11350		0.43611	486.05290	0.48605	436.113	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	166.42650		0.16643	159.66860	0.15967	166.427	19.53	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	788.62650		0.78863	848.46860	0.84847	788.626	19.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	276.79180		0.27679	261.44900	0.26145	276.792	18.02	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	468.99180		0.46899	520.24900	0.52025	468.992	18.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	251.42930		0.25143	238.04120	0.23804	251.429	18.29	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	523.62930		0.52363	576.84120	0.57684	523.629	18.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	91.35840		0.09136	89.44460	0.08944	91.358	21.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,263.55840		1.26356	1,328.24460	1.32824	1,263.558	21.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	197.86330		0.19786	188.82250	0.18882	197.863	18.97	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	670.06330		0.67006	727.62250	0.72762	670.063	18.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	186.71200		0.18671	178.49090	0.17849	186.712	19.15	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	708.91200		0.70891	767.29090	0.76729	708.912	19.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	41.17160		0.04117	42.39450	0.04239	41.172	25.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,163.37160		2.16337	2,231.19450	2.23119	2,163.372	25.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	157.21210		0.15721	151.10760	0.15111	157.212	19.71	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	829.41210		0.82941	889.90760	0.88991	829.412	19.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	125.72700		0.12573	121.77180	0.12177	125.727	20.45	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	997.92700		0.99793	1,060.57180	1.06057	997.927	20.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,439.70860		1.43971	1,375.55790	1.37556	1,439.709	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.90860		0.01191	14.35790	0.01436	11.909	17.16	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	67.81040		0.06781	67.06470	0.06706	67.810	22.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,540.01040		1.54001	1,605.86470	1.60586	1,540.010	22.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	51.46560		0.05147	51.38960	0.05139	51.466	23.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,823.66560		1.82367	1,890.18960	1.89019	1,823.666	23.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,828.27370		2.82827	2,761.78340	2.76178	2,828.274	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.47370		0.00047	0.58340	0.00058	0.474	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,635.08750		1.63509	1,569.97590	1.56998	1,635.088	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	7.28750		0.00729	8.77590	0.00878	7.288	17.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.25460		10.25460	10.18720	10.18720		17.36	9,229,140.00	900	78,925.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,343.12970		1.34313	1,285.53140	1.28553	1,343.130	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	66.42970		0.06643	76.23140	0.07623	66.430	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,148.92930		1.14893	1,094.96950	1.09497	1,148.929	15.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	94.32930		0.09433	107.76950	0.10777	94.329	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,413.10780		1.41311	1,354.42390	1.35442	1,413.108	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	58.50780		0.05851	67.22390	0.06722	58.508	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,387.94480		1.38794	1,329.63860	1.32964	1,387.945	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	61.24480		0.06124	70.33860	0.07034	61.245	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	783.40650		0.78341	744.96050	0.74496	783.406	16.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	218.80650		0.21881	247.76050	0.24776	218.807	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,323.44040		1.32344	1,266.16650	1.26617	1,323.440	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	68.84040		0.06884	78.96650	0.07897	68.840	16.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,298.69200		1.29869	1,241.84020	1.24184	1,298.692	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	71.99200		0.07199	82.54020	0.08254	71.992	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	687.46740		0.68747	656.47340	0.65647	687.467	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	282.86740		0.28287	319.27340	0.31927	282.867	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	879.44200		0.87944	836.86740	0.83687	879.442	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	174.84200		0.17484	199.66740	0.19967	174.842	15.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	844.38590		0.84439	803.26930	0.80327	844.386	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	189.78590		0.18979	216.06930	0.21607	189.786	16.00	0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	489.91800		0.48992	470.41090	0.47041	489.918	17.41	0.00	0	750.00

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\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	505.31800		0.50532	553.21090	0.55321	505.318	17.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	776.80370		0.77680	738.65620	0.73866	776.804	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	222.20370		0.22220	251.45620	0.25146	222.204	16.05	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	715.39500		0.71540	682.89480	0.68289	715.395	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	260.79500		0.26079	295.69480	0.29569	260.795	16.20	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	392.41770		0.39242	378.25020	0.37825	392.418	18.20	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	687.81770		0.68782	741.05020	0.74105	687.818	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	609.49000		0.60949	582.83530	0.58284	609.490	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	354.89000		0.35489	395.63530	0.39564	354.890	16.71	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	562.17300		0.56217	538.24160	0.53824	562.173	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	407.57300		0.40757	451.04160	0.45104	407.573	16.97	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	278.87910		0.27888	270.79500	0.27079	278.879	19.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,024.27910		1.02428	1,083.59500	1.08359	1,024.279	19.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	478.33160		0.47833	459.46000	0.45946	478.332	17.50	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	523.73160		0.52373	572.26000	0.57226	523.732	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	441.75610		0.44176	424.89250	0.42489	441.756	17.78	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	587.15610		0.58716	637.69250	0.63769	587.156	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	196.22040		0.19622	191.60920	0.19161	196.220	20.95	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,441.62040		1.44162	1,504.40920	1.50441	1,441.620	20.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	349.09590		0.34910	0.00000	0.00000	349.096	18.62	87,273.98	250	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	794.49590		0.79450	0.00000	0.00000	794.496	18.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	323.43610		0.32344	313.12880	0.31313	323.436	18.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	868.83610		0.86884	925.92880	0.92593	868.836	18.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	117.96100		0.11796	118.37400	0.11837	117.961	23.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,213.36100		2.21336	2,281.17400	2.28117	2,213.361	23.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	241.62120		0.24162	235.31510	0.23532	241.621	20.09	0.00	0	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,187.02120		1.18702	1,248.11510	1.24812	1,187.021	20.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	217.57310		0.21757	212.04120	0.21204	217.573	20.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,312.97310		1.31297	1,374.84120	1.37484	1,312.973	20.52		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,550.14830		1.55015	1,489.63550	1.48964	1,550.148	16.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	45.54830		0.04555	52.43550	0.05244	45.548	16.84		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	171.77250		0.17177	168.16700	0.16817	171.773	21.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,617.17250		1.61717	1,680.96700	1.68097	1,617.173	21.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	142.16310		0.14216	139.68250	0.13968	142.163	22.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,887.56310		1.88756	1,952.48250	1.95248	1,887.563	22.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,858.46420		2.85846	2,791.81740	2.79182	2,858.464	19.91		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.86420		0.00386	4.61740	0.00462	3.864	19.91		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,266.52950		2.26653	2,200.95390	2.20095	2,266.530	18.43		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.92950		0.01193	13.75390	0.01375	11.930	18.43		0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.39650		10.39650	10.32740	10.32740		17.57		6,029,970.00	580	33,243.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,044.53630		1.04454	997.28480	0.99728	1,044.536	15.99		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	238.03630		0.23804	259.88480	0.25988	238.036	15.99		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,037.87310		1.03787	990.86660	0.99087	1,037.873	16.00		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	241.37310		0.24137	263.46660	0.26347	241.373	16.00		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	972.84500		0.97284	928.33530	0.92834	972.845	16.11		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	276.34500		0.27634	300.93530	0.30094	276.345	16.11		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	941.44130		0.94144	898.20020	0.89820	941.441	16.16		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	294.94130		0.29494	320.80020	0.32080	294.941	16.16		0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,293.53740		1.29354	1,235.99330	1.23599	1,293.537	15.88		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	147.03740		0.14704	158.59330	0.15859	147.037	15.88		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	538.54370		0.53854	517.02690	0.51703	538.544	18.16		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	792.04370		0.79204	839.62690	0.83963	792.044	18.16		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	438.46630		0.43847	422.15470	0.42215	438.466	19.00		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,041.96630		1.04197	1,094.75470	1.09475	1,041.966	19.00		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,031.23620		1.03124	984.47840	0.98448	1,031.236	16.01		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	244.73620		0.24474	267.07840	0.26708	244.736	16.01		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	381.29890		0.38130	367.83970	0.36784	381.299	19.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,234.79890		1.23480	1,290.43970	1.29044	1,234.799	19.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	333.32670		0.33333	322.03610	0.32204	333.327	20.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,436.82670		1.43683	1,494.63610	1.49464	1,436.827	20.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	589.68360		0.58968	565.60450	0.56560	589.684	17.81	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	693.18360		0.69318	738.20450	0.73820	693.184	17.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	258.32770		0.25833	250.43190	0.25043	258.328	21.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,861.82770		1.86183	1,923.03190	1.92303	1,861.828	21.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	229.50610		0.22951	222.87510	0.22288	229.506	22.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,083.00610		2.08301	2,145.47510	2.14548	2,083.006	22.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	402.94710		0.40295	388.40680	0.38841	402.947	19.37	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,156.44710		1.15645	1,211.00680	1.21101	1,156.447	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,766.18880		1.76619	1,701.53570	1.70154	1,766.189	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	69.68880		0.06969	74.13570	0.07414	69.689	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	205.18430		0.20518	204.80000	0.20480	205.184	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,308.68430		2.30868	2,377.40000	2.37740	2,308.684	22.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	292.56320		0.29256	283.13070	0.28313	292.563	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,646.06320		1.64606	1,705.73070	1.70573	1,646.063	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,713.72330		2.71372	2,644.82640	2.64483	2,713.723	18.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	17.22330		0.01722	17.42640	0.01743	17.223	18.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,229.85270		2.22985	2,162.06300	2.16206	2,229.853	17.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	33.35270		0.03335	34.66300	0.03466	33.353	17.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.54000		10.54000	10.46800	10.46800		17.60	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,116.43770		1.11644	1,067.52650	1.06753	1,116.438	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	326.43770		0.32644	349.52650	0.34953	326.438	16.10	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,085.92570		1.08593	1,038.16850	1.03817	1,085.926	16.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	345.92570		0.34593	370.16850	0.37017	345.926	16.16	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	646.65900		0.64666	620.42430	0.62042	646.659	18.23	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	10.80	Put	906.65900		0.90666	952.42430	0.95242	906.659	18.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,211.96730		1.21197	1,159.68300	1.15968	1,211.967	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	271.96730		0.27197	291.68300	0.29168	271.967	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,205.41230		1.20541	1,153.34850	1.15335	1,205.412	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.41230		0.27541	295.34850	0.29535	275.412	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	443.78150		0.44378	426.98750	0.42699	443.782	19.96	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,503.78150		1.50378	1,558.98750	1.55899	1,503.781	19.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,218.54880		1.21855	1,166.04480	1.16604	1,218.549	15.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	268.54880		0.26855	288.04480	0.28804	268.549	15.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.58590		10.58590	10.51290	10.51290		17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	958.91100		0.95891	917.65790	0.91766	958.911	17.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	663.01100		0.66301	694.75790	0.69476	663.011	17.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	954.73170		0.95473	913.68420	0.91368	954.732	17.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	668.83170		0.66883	700.78420	0.70078	668.832	17.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	950.57500		0.95058	909.73270	0.90973	950.575	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	674.67500		0.67468	706.83270	0.70683	674.675	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	718.24330		0.71824	686.91930	0.68692	718.243	18.58	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,082.34330		1.08234	1,124.01930	1.12402	1,082.343	18.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,145.16060		1.14516	1,095.60830	1.09561	1,145.161	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	459.26060		0.45926	482.70830	0.48271	459.261	16.55	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.62080		10.62080	10.54830	10.54830		18.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,189.20960		1.18921	1,136.67590	1.13668	1,189.210	16.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	568.40960		0.56841	588.37590	0.58838	568.410	16.85	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	800.52750		0.80053	765.04750	0.76505	800.528	18.66	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,179.72750		1.17973	1,216.74750	1.21675	1,179.728	18.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,211.13650		2.21114	2,140.00190	2.14000	2,211.136	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	140.33650		0.14034	141.70190	0.14170	140.336	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,416.32370		1.41632	1,357.17420	1.35717	1,416.324	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	395.52370		0.39552	408.87420	0.40887	395.524	16.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,703.10870		2.70311	2,629.23760	2.62924	2,703.109	17.42	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	82.30870		0.08231	80.93760	0.08094	82.309	17.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,297.38950		2.29739	2,224.27130	2.22427	2,297.390	16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	126.58950		0.12659	125.97130	0.12597	126.590	16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,253.33980		2.25334	2,181.96340	2.18196	2,253.340	16.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	132.53980		0.13254	133.66340	0.13366	132.540	16.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.76630		10.76630	11.26580	11.26580		18.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,061.11050		2.06111	2,441.01600	2.44102	2,061.110	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	444.81050		0.44481	325.21600	0.32522	444.811	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,027.20150		2.02720	2,405.06060	2.40506	2,027.201	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	460.90150		0.46090	339.26060	0.33926	460.902	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,993.65530		1.99366	2,369.48830	2.36949	1,993.655	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	477.35530		0.47736	353.68830	0.35369	477.355	17.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.12780		10.12780	10.06120	10.06120		17.29	20,255.60	2	940.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	64,566.45690		0.64566	60,359.00680	0.60359	64,566.457	16.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	11,786.45690		0.11786	14,239.00680	0.14239	11,786.457	16.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	26,726.93790		0.26727	25,285.43210	0.25285	26,726.938	18.14	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	48,946.93790		0.48947	54,165.43210	0.54165	48,946.938	18.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	125,652.17510		1.25652	119,375.22910	1.19375	125,652.175	16.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,872.17510		0.01872	2,255.22910	0.02255	1,872.175	16.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	124,697.03590		1.24697	118,429.17710	1.18429	124,697.036	16.52	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,917.03590		0.01917	2,309.17710	0.02309	1,917.036	16.52	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	123,742.90370		1.23743	117,484.25590	1.17484	123,742.904	16.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,962.90370		0.01963	2,364.25590	0.02364	1,962.904	16.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.25460		10.25460	10.18720	10.18720		17.36	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	91,532.21680		0.91532	87,144.54280	0.87145	91,532.217	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	16,072.21680		0.16072	18,424.54280	0.18425	16,072.217	15.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	90,808.05310		0.90808	86,449.55760	0.86450	90,808.053	15.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	16,348.05310		0.16348	18,729.55760	0.18730	16,348.053	15.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	92,259.61170		0.92260	87,842.87380	0.87843	92,259.612	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	15,799.61170		0.15800	18,122.87380	0.18123	15,799.612	15.95	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.39650		10.39650	10.32740	10.32740		17.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	58,968.35780		0.58968	56,616.68150	0.56617	58,968.358	17.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	69,318.35780		0.69318	73,876.68150	0.73877	69,318.358	17.81	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	58,610.60110		0.58611	56,277.22430	0.56277	58,610.601	17.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	69,960.60110		0.69961	74,537.22430	0.74537	69,960.601	17.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	59,328.21450		0.59328	56,958.85920	0.56959	59,328.215	17.78	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	68,678.21450		0.68678	73,218.85920	0.73219	68,678.215	17.78	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.79900		15.79900	15.77580	15.77580		16.01	2,211,860.00	140	29,945.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,159.44330		1.15944	1,152.36260	1.15236	1,159.443	14.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	100.44330		0.10044	116.56260	0.11656	100.443	14.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,151.42780		1.15143	1,144.70120	1.14470	1,151.428	14.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	102.42780		0.10243	118.90120	0.11890	102.428	14.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,143.44230		1.14344	1,137.07130	1.13707	1,143.442	14.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	104.44230		0.10444	121.27130	0.12127	104.442	14.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.98890		15.98890	15.96600	15.96600		16.06	159,889.00	10	3,890.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,330.93110		1.33093	1,338.36250	1.33836	1,330.931	14.80	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	232.03110		0.23203	262.36250	0.26236	232.031	14.80	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,323.76250		1.32376	1,331.26110	1.33126	1,323.763	14.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	234.86250		0.23486	265.26110	0.26526	234.863	14.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,316.61710		1.31662	1,324.18500	1.32418	1,316.617	14.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	237.71710		0.23772	268.18500	0.26819	237.717	14.81	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.20200		16.20200	16.17820	16.17820		16.31	0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,086.43970		2.08644	2,087.48910	2.08749	2,086.440	15.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	174.43970		0.17444	199.28910	0.19929	174.440	15.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,078.02550		2.07803	2,079.36000	2.07936	2,078.025	15.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	176.02550		0.17603	201.16000	0.20116	176.025	15.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,069.62630		2.06963	2,071.24770	2.07125	2,069.626	15.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	177.62630		0.17763	203.04770	0.20305	177.626	15.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.41740		16.41740	16.39330	16.39330		16.48	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,227.33840		1.22734	1,244.56340	1.24456	1,227.338	16.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	849.93840		0.84994	891.26340	0.89126	849.938	16.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,222.92990		1.22293	1,240.06350	1.24006	1,222.930	16.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	855.52990		0.85553	896.76350	0.89676	855.530	16.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,218.54490		1.21854	1,235.57990	1.23558	1,218.545	16.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	861.14490		0.86114	902.27990	0.90228	861.145	16.03	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10595		0.10595	0.10640	0.10640		22.55	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,615.72470		0.01616	1,658.37220	0.01658	1,615.725	20.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	21.02470		0.00021	18.37220	0.00018	21.025	20.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	779.06950		0.00779	816.93240	0.00817	779.069	20.40	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	184.36950		0.00184	176.93240	0.00177	184.370	20.40	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	306.24390		0.00306	332.81880	0.00333	306.244	22.55	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	711.54390		0.00712	692.81880	0.00693	711.544	22.55	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10735		0.10735	0.10780	0.10780		22.46	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,809.49990		0.01809	1,852.68340	0.01853	1,809.500	20.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	74.79990		0.00075	72.68340	0.00073	74.800	20.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,034.41840		0.01034	1,076.01000	0.01076	1,034.418	20.68	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	299.71840		0.00300	296.01000	0.00296	299.718	20.68	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	554.72550		0.00555	588.46620	0.00588	554.726	22.46	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	820.02550		0.00820	808.46620	0.00808	820.026	22.46	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.56630		13.56630	13.42910	13.42910		16.87	203,494.50	15	75,157.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,601.06030		1.60106	1,473.12900	1.47313	1,601.060	15.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	24.76030		0.02476	34.02900	0.03403	24.760	15.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,591.34830		1.59135	1,463.55890	1.46356	1,591.348	15.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	25.04830		0.02505	34.45890	0.03446	25.048	15.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,581.64100		1.58164	1,453.99490	1.45399	1,581.641	15.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	25.34100		0.02534	34.89490	0.03489	25.341	15.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,542.85130		1.54285	1,415.80190	1.41580	1,542.851	15.53	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	26.55130		0.02655	36.70190	0.03670	26.551	15.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,494.46160		1.49446	1,368.23270	1.36823	1,494.462	15.30	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	28.16160		0.02816	39.13270	0.03913	28.162	15.30	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,352.85320		1.35285	1,237.24240	1.23724	1,352.853	14.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	36.55320		0.03655	58.14240	0.05814	36.553	14.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,264.19290		1.26419	1,153.23390	1.15323	1,264.193	15.02	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	47.89290		0.04789	74.13390	0.07413	47.893	15.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,094.58090		1.09458	994.29790	0.99430	1,094.581	15.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	78.28090		0.07828	115.19790	0.11520	78.281	15.27	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	863.24500		0.86325	781.88190	0.78188	863.245	15.65	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	146.94500		0.14694	202.78190	0.20278	146.945	15.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,031.50320		2.03150	1,899.03270	1.89903	2,031.503	17.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	15.20320		0.01520	19.93270	0.01993	15.203	17.84	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	364.61020		0.36461	334.32260	0.33432	364.610	17.43	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	598.31020		0.59831	705.22260	0.70522	598.310	17.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	187.98990		0.18799	174.01150	0.17401	187.990	19.04	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,121.68990		1.12169	1,244.91150	1.24491	1,121.690	19.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,278.00650		2.27801	2,144.00350	2.14400	2,278.006	19.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	11.70650		0.01171	14.90350	0.01490	11.707	19.00	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,080.71760		2.08072	1,947.89380	1.94789	2,080.718	18.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	14.41760		0.01442	18.79380	0.01879	14.418	18.08	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.74250		13.74250	13.60410	13.60410		16.74	0.00	0	31,482.00

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	11.20	Call	2,570.94590		2.57095	2,436.49470	2.43649	2,570.946	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	28.44590		0.02845	32.39470	0.03239	28.446	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,338.78150		2.33878	2,206.93930	2.20694	2,338.781	16.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	39.28150		0.03928	45.83930	0.04584	39.282	16.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,291.42660		2.29143	2,160.24210	2.16024	2,291.427	16.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	41.92660		0.04193	49.14210	0.04914	41.927	16.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,313.99130		1.31399	1,219.99480	1.21999	1,313.991	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	171.49130		0.17149	215.89480	0.21589	171.491	15.54	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	965.69820		0.96570	902.47460	0.90247	965.698	15.78	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	323.19820		0.32320	398.37460	0.39837	323.198	15.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,244.23090		2.24423	2,113.74990	2.11375	2,244.231	16.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	44.73090		0.04473	52.64990	0.05265	44.731	16.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,391.77850		1.39178	1,292.62360	1.29262	1,391.779	15.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	149.27850		0.14928	188.52360	0.18852	149.279	15.52	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.94090		13.94090	13.80090	13.80090		16.80	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,640.57750		1.64058	1,550.40190	1.55040	1,640.578	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	189.67750		0.18968	239.50190	0.23950	189.678	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,632.71300		1.63271	1,543.27220	1.54327	1,632.713	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	191.81300		0.19181	242.37220	0.24237	191.813	15.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,625.18670		1.62519	1,536.16470	1.53616	1,625.187	15.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	194.28670		0.19429	245.26470	0.24526	194.287	15.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.14110		14.14110	13.99730	13.99730		16.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,093.31510		1.09332	1,047.69510	1.04770	1,093.315	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	742.21510		0.74222	840.39510	0.84040	742.215	16.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,088.83030		1.08883	1,043.48400	1.04348	1,088.830	16.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	747.73030		0.74773	846.18400	0.84618	747.730	16.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,084.36490		1.08436	1,039.28540	1.03929	1,084.365	16.44	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	753.26490		0.75326	851.98540	0.85199	753.265	16.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future			14.26810		14.26810	14.12800	14.12800		17.26	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,429.91640		1.42992	1,383.63160	1.38363	1,429.916	16.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	851.81640		0.85182	945.63160	0.94563	851.816	16.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,425.44330		1.42544	1,379.41070	1.37941	1,425.443	16.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	857.34330		0.85734	951.41070	0.95141	857.343	16.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,420.98010		1.42098	1,375.19880	1.37520	1,420.980	16.50	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	862.88010		0.86288	957.19880	0.95720	862.880	16.50	0.00	0	0.00
2025	On 01/08/2013	Bond Future			112.73384		112.73384	112.70104	112.70104			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	5,256.16000		5.25616	5,288.96000	5.28896	5,256.160		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	5,266.16000		5.26616	5,298.96000	5.29896	5,266.160		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	5,276.16000		5.27616	5,308.96000	5.30896	5,276.160		0.00	0	0.00
2038	On 01/08/2013	Bond Future			106.90421		106.90421	106.87073	106.87073			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	8,085.79000		8.08579	8,119.27000	8.11927	8,085.790		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	8,095.79000		8.09579	8,129.27000	8.12927	8,095.790		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	8,105.79000		8.10579	8,139.27000	8.13927	8,105.790		0.00	0	0.00
2050	On 01/08/2013	Bond Future			110.49809		110.49809	110.46355	110.46355			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	8,491.91000		8.49191	8,526.45000	8.52645	8,491.910		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	8,501.91000		8.50191	8,536.45000	8.53645	8,501.910		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	8,511.91000		8.51191	8,546.45000	8.54645	8,511.910			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			399.76700		399.76700	403.21500	403.21500				0.00	0	56.00
AL37	On 07/11/2013	Index Future			405.40800		405.40800	408.90500	408.90500				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			473.82600		473.82600	480.32200	480.32200				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			480.51200		480.51200	487.10000	487.10000				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			425.76900		425.76900	432.01700	432.01700				0.00	0	741.00
ALBI	On 07/11/2013	Index Future			431.77700		431.77700	438.11300	438.11300				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.52690		9.52690	9.61990	9.61990		9.33		0.00	0	8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	318.51940	0.31852	392.23090	0.39223	318.519	9.82			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	91.61940	0.09162	72.33090	0.07233	91.619	9.82			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	26.82320	0.02682	34.17690	0.03418	26.823	12.06			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	799.92320	0.79992	714.27690	0.71428	799.923	12.06			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	656.47090	0.65647	746.12680	0.74613	656.471	11.45			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	29.57090	0.02957	26.22680	0.02623	29.571	11.45			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	647.01030	0.64701	736.57510	0.73658	647.010	11.38			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.11030	0.03011	26.67510	0.02668	30.110	11.38			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,040.62310	1.04062	1,131.86740	1.13187	1,040.623	14.11			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.72310	0.01372	11.96740	0.01197	13.723	14.11			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	751.74720	0.75175	842.16560	0.84217	751.747	12.22			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.84720	0.02485	22.26560	0.02227	24.847	12.22			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	665.94480	0.66594	755.68890	0.75569	665.945	11.53			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.04480	0.02904	25.78890	0.02579	29.045	11.53			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.59000		9.59000	9.68390	9.68390		9.95		0.00	0	9,885.00

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	9.48	Call	315.18820		0.31519	372.73080	0.37273	315.188	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	205.18820		0.20519	168.83080	0.16883	205.188	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	41.53140		0.04153	51.38090	0.05138	41.531	11.53	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,051.53140		1.05153	967.48090	0.96748	1,051.531	11.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	325.12630		0.32513	384.03110	0.38403	325.126	9.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	195.12630		0.19513	160.13110	0.16013	195.126	9.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	320.12400		0.32012	378.34800	0.37835	320.124	9.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	200.12400		0.20012	164.44800	0.16445	200.124	9.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	414.47410		0.41447	483.98420	0.48398	414.474	9.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	124.47410		0.12447	100.08420	0.10008	124.474	9.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	260.96630		0.26097	310.38520	0.31039	260.966	9.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	270.96630		0.27097	226.48520	0.22649	270.966	9.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	74.89540		0.07490	96.99540	0.09700	74.895	11.13	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	784.89540		0.78490	713.09540	0.71310	784.895	11.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,317.49000		1.31749	1,408.53250	1.40853	1,317.490	14.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	27.49000		0.02749	24.63250	0.02463	27.490	14.07	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,032.50080		1.03250	1,121.15680	1.12116	1,032.501	12.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	42.50080		0.04250	37.25680	0.03726	42.501	12.69	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.66460		9.66460	9.75820	9.75820		10.73	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	429.83410		0.42983	486.25550	0.48626	429.834	10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	275.23410		0.27523	238.05550	0.23806	275.234	10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	439.99640		0.44000	497.26430	0.49726	439.996	10.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	265.39640		0.26540	229.06430	0.22906	265.396	10.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	434.89100		0.43489	491.73700	0.49174	434.891	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	270.29100		0.27029	233.53700	0.23354	270.291	10.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.74340		9.74340	9.83630	9.83630		11.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	370.63650		0.37064	412.31510	0.41232	370.637	11.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	537.23650		0.53724	486.01510	0.48602	537.237	11.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	377.66640		0.37767	419.98070	0.41998	377.666	11.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	524.26640		0.52427	473.68070	0.47368	524.266	11.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	374.13270		0.37413	416.12840	0.41613	374.133	11.52	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	530.73270		0.53073	479.82840	0.47983	530.733	11.52	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.58870		9.58870	10.20010	10.20010		12.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,491.83550		2.49184	3,048.74310	3.04874	2,491.835	16.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	153.13550		0.15314	98.64310	0.09864	153.135	16.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,444.07470		2.44407	2,999.96540	2.99997	2,444.075	16.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	155.37470		0.15537	99.86540	0.09987	155.375	16.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,396.34290		2.39634	2,951.19190	2.95119	2,396.343	15.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	157.64290		0.15764	101.09190	0.10109	157.643	15.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.89710		9.89710	9.87300	9.87300		14.99	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	849.10710		0.84911	829.52900	0.82953	849.107	14.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	42.00710		0.04201	46.52900	0.04653	42.007	14.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	840.37240		0.84037	820.91170	0.82091	840.372	14.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	43.27240		0.04327	47.91170	0.04791	43.272	14.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	831.66830		0.83167	812.32690	0.81233	831.668	14.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	44.56830		0.04457	49.32690	0.04933	44.568	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.99940		9.99940	9.97570	9.97570		15.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	448.14700		0.44815	444.83540	0.44484	448.147	15.05	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	388.74700		0.38875	409.13540	0.40914	388.747	15.05	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	443.43810		0.44344	440.26050	0.44026	443.438	15.06	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	394.03810		0.39404	414.56050	0.41456	394.038	15.06	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	438.76500		0.43877	435.72050	0.43572	438.765	15.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	399.36500		0.39937	420.02050	0.42002	399.365	15.07	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			219.47510		219.47510	-167.03820	-167.03820			0.00	0	2,274.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADR	On 13/12/2013	Can-Do Future			422.30550		422.30550	410.52280	410.52280				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			659.89120		659.89120	595.82670	595.82670				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			500.94530		500.94530	403.52650	403.52650				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			71.15380		71.15380	71.98560	71.98560				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			700.12000		700.12000	1,202.68000	1,202.68000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			1,120.56000		1,120.56000	1,330.39000	1,330.39000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			775.40020		775.40020	839.25180	839.25180				0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			1,305.71830		1,305.71830	2,001.58720	2,001.58720				0.00	0	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.01090		11.01090	10.93520	10.93520		16.93		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,196.97240		1.19697	1,134.89400	1.13489	1,196.972	15.56		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	26.07240		0.02607	39.69400	0.03969	26.072	15.56		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,187.41930		1.18742	1,125.60540	1.12561	1,187.419	15.51		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	26.51930		0.02652	40.40540	0.04041	26.519	15.51		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,177.87450		1.17787	1,116.78680	1.11679	1,177.874	15.46		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	26.97450		0.02697	41.58680	0.04159	26.974	15.46		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.16040		11.16040	11.08430	11.08430		17.05		0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	708.47210		0.70847	679.99410	0.67999	708.472	16.42		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	338.07210		0.33807	385.69410	0.38569	338.072	16.42		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	703.06070		0.70306	674.88710	0.67489	703.061	16.43		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	342.66070		0.34266	390.58710	0.39059	342.661	16.43		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
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	697.68650		0.69769	669.81300	0.66981	697.686	16.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	347.28650		0.34729	395.51300	0.39551	347.287	16.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63840		1.63840	1.62960	1.62960		16.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,554.65600		0.15547	1,480.99410	0.14810	1,554.656	16.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	70.65600		0.00707	84.99410	0.00850	70.656	16.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,465.27380		0.14653	1,393.39850	0.13934	1,465.274	15.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	81.27380		0.00813	97.39850	0.00974	81.274	15.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,380.22930		0.13802	1,310.72170	0.13107	1,380.229	15.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	96.22930		0.00962	114.72170	0.01147	96.229	15.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65060		1.65060	1.64170	1.64170		16.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	767.94720		0.07679	739.96720	0.07400	767.947	16.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	761.94720		0.07619	822.96720	0.08230	761.947	16.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	727.19790		0.07272	701.12580	0.07011	727.198	16.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	821.19790		0.08212	884.12580	0.08841	821.198	16.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	688.49310		0.06885	664.24240	0.06642	688.493	16.91	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	882.49310		0.08825	947.24240	0.09472	882.493	16.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	506.68320		0.50668	511.78230	0.51178	506.683	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	320.98320		0.32098	326.08230	0.32608	320.983	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	501.48100		0.50148	506.59540	0.50660	501.481	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	325.78100		0.32578	330.89540	0.33090	325.781	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	496.32240		0.49632	501.45160	0.50145	496.322	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	330.62240		0.33062	335.75160	0.33575	330.622	13.05	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			10.00470		10.00470	9.93670	9.93670		21.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	694.88220		0.69488	627.47650	0.62748	694.882	34.60	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	0.18220		0.00018	0.77650	0.00078	0.182	34.60	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 20/06/2013	Any day expiry	9.00	Call	1,004.73050		1.00473	936.75150	0.93675	1,004.731	42.58	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.03050		0.00003	0.05150	0.00005	0.030	42.58	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	714.86040		0.71486	647.35420	0.64735	714.860	35.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	0.16040		0.00016	0.65420	0.00065	0.160	35.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	704.87090		0.70487	637.41280	0.63741	704.871	34.86	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	0.17090		0.00017	0.71280	0.00071	0.171	34.86	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			10.00470		10.00470	9.93810	9.93810		21.13	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,004.80650		1.00481	938.22190	0.93822	1,004.806	38.31	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.10650		0.00011	0.12190	0.00012	0.107	38.31	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	994.81260		0.99481	928.23020	0.92823	994.813	38.12	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.11260		0.00011	0.13020	0.00013	0.113	38.12	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,014.80240		1.01480	948.21420	0.94821	1,014.802	38.55	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.10240		0.00010	0.11420	0.00011	0.102	38.55	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			10.00880		10.00880	9.94230	9.94230		19.25	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	108.66920		0.10867	98.38340	0.09838	108.669	19.35	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	89.86920		0.08987	146.08340	0.14608	89.869	19.35	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	49.20960		0.04921	46.87680	0.04688	49.210	21.67	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	210.40960		0.21041	274.57680	0.27458	210.410	21.67	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.13580		0.00014	0.08040	0.00008	0.136	39.06	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,691.33580		1.69134	1,757.78040	1.75778	1,691.336	39.06	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	203.39850		0.20340	168.38830	0.16839	203.398	20.78	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	9.85	Put	44.59850		0.04460	76.08830	0.07609	44.599	20.78	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	120.52360		0.12052	106.34560	0.10635	120.524	19.56	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	81.72360		0.08172	134.04560	0.13405	81.724	19.56	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	114.51930		0.11452	102.30040	0.10230	114.519	19.46	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	85.71930		0.08572	140.00040	0.14000	85.719	19.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.01160		10.01160	9.94510	9.94510		19.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	972.11570		0.97212	906.00450	0.90600	972.116	26.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.51570		0.00052	0.90450	0.00090	0.516	26.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	665.31930		0.66532	598.78550	0.59879	665.319	24.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	3.71930		0.00372	3.68550	0.00369	3.719	24.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,711.62210		1.71162	1,645.12200	1.64512	1,711.622	35.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.02210		0.00002	0.02200	0.00002	0.022	35.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,611.63240		1.61163	1,545.13630	1.54514	1,611.632	34.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.03240		0.00003	0.03630	0.00004	0.032	34.30	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	338.62540		0.33863	283.82950	0.28383	338.625	21.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	27.02540		0.02703	38.72950	0.03873	27.025	21.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	962.15090		0.96215	896.04390	0.89604	962.151	26.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.55090		0.00055	0.94390	0.00094	0.551	26.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	952.18850		0.95219	886.08530	0.88609	952.189	26.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.58850		0.00059	0.98530	0.00099	0.589	26.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	218.26980		0.21827	181.43330	0.18143	218.270	20.57	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	56.66980		0.05667	86.33330	0.08633	56.670	20.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	511.19140		0.51119	445.20830	0.44521	511.191	23.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	9.59140		0.00959	10.10830	0.01011	9.591	23.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	427.45980		0.42746	365.20460	0.36520	427.460	22.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	15.85980		0.01586	20.10460	0.02010	15.860	22.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,911.61060		1.91161	1,845.10810	1.84511	1,911.611	38.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.01060		0.00001	0.00810	0.00001	0.011	38.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,811.61520		1.81162	1,745.11330	1.74511	1,811.615	36.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01520		0.00002	0.01330	0.00001	0.015	36.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,761.61830		1.76162	1,695.11710	1.69512	1,761.618	36.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.01830		0.00002	0.01710	0.00002	0.018	36.22	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.02840		10.02840	9.96210	9.96210		18.12	0.00	450	50.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,021.16880		1.02117	954.91790	0.95492	1,021.169	21.40	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	2.76880		0.00277	2.81790	0.00282	2.769	21.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	9.98	Call	194.66850		0.19467	170.69410	0.17069	194.668	18.13	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	146.26850		0.14627	188.59410	0.18859	146.269	18.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	115.32520		0.11533	101.99190	0.10199	115.325	19.20	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	266.92520		0.26693	319.89190	0.31989	266.925	19.20	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,040.95350		1.04095	974.67280	0.97467	1,040.954	21.53	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	2.55350		0.00255	2.57280	0.00257	2.553	21.53	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,031.05210		1.03105	964.79260	0.96479	1,031.052	21.46	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	2.65210		0.00265	2.69260	0.00269	2.652	21.46	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.03260	10.03260		9.96640	9.96640		18.42	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	135.34950		0.13535	120.39790	0.12040	135.350	19.03	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	262.74950		0.26275	313.99790	0.31400	262.750	19.03	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	125.70050		0.12570	111.85710	0.11186	125.700	19.19	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	283.10050		0.28310	335.45710	0.33546	283.100	19.19	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	233.30690		0.23331	202.94750	0.20295	233.307	18.33	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	140.70690		0.14071	176.54750	0.17655	140.707	18.33	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	142.14860		0.14215	126.41440	0.12641	142.149	18.92	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	249.54860		0.24955	300.01440	0.30001	249.549	18.92	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	138.71210		0.13871	123.37310	0.12337	138.712	18.97	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	256.11210		0.25611	306.97310	0.30697	256.112	18.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.04810	10.04810		9.98200	9.98200		18.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	847.91960		0.84792	784.73390	0.78473	847.920	17.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	9.81960		0.00982	12.73390	0.01273	9.820	17.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	357.48670		0.35749	319.07340	0.31907	357.487	17.43	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	109.38670		0.10939	137.07340	0.13707	109.387	17.43	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,748.46060		1.74846	1,682.39470	1.68239	1,748.461	21.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.36060		0.00036	0.39470	0.00039	0.361	21.80	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	866.99550		0.86700	803.50570	0.80351	866.996	17.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	8.89550		0.00890	11.50570	0.01151	8.895	17.08	0.00	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	Call	857.44790		0.85745	794.10680	0.79411	857.448	17.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	9.34790		0.00935	12.10680	0.01211	9.348	17.08	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.05380		10.05380	9.98770	9.98770		18.04	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,654.57880		1.65458	1,588.58790	1.58859	1,654.579	21.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.77880		0.00078	0.88790	0.00089	0.779	21.02	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,019.40960		1.01941	954.59430	0.95459	1,019.410	17.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	5.60960		0.00561	6.89430	0.00689	5.610	17.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	999.89220		0.99989	935.36590	0.93537	999.892	17.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	6.09220		0.00609	7.66590	0.00767	6.092	17.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	726.87280		0.72687	667.47340	0.66747	726.873	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	23.07280		0.02307	29.77340	0.02977	23.073	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,754.37720		1.75438	1,688.36180	1.68836	1,754.377	21.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.57720		0.00058	0.66180	0.00066	0.577	21.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	514.19590		0.51420	465.45060	0.46545	514.196	17.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	60.39590		0.06040	77.75060	0.07775	60.396	17.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	440.15910		0.44016	396.63670	0.39664	440.159	17.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	86.35910		0.08636	108.93670	0.10894	86.359	17.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,009.59040		1.00959	944.97150	0.94497	1,009.590	17.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	5.79040		0.00579	7.27150	0.00727	5.790	17.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,804.29730		1.80430	1,738.27190	1.73827	1,804.297	21.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.49730		0.00050	0.57190	0.00057	0.497	21.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	341.74680		0.34175	306.65250	0.30665	341.747	17.59	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	137.94680		0.13795	168.95250	0.16895	137.947	17.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	586.84490		0.58684	533.10100	0.53310	586.845	16.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	43.04490		0.04304	55.40100	0.05540	43.045	16.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,954.11870		1.95412	1,888.07040	1.88807	1,954.119	22.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.31870		0.00032	0.37040	0.00037	0.319	22.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,854.22860		1.85423	1,788.19450	1.78819	1,854.229	22.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.42860		0.00043	0.49450	0.00049	0.429	22.22	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.06090		10.06090	9.99480	9.99480		17.87	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	970.21600		0.97022	906.55730	0.90656	970.216	16.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	9.31600		0.00932	11.75730	0.01176	9.316	16.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	960.65700		0.96066	897.12820	0.89713	960.657	16.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	9.75700		0.00976	12.32820	0.01233	9.757	16.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	979.79170		0.97979	916.00850	0.91601	979.792	16.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	8.89170		0.00889	11.20850	0.01121	8.892	16.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.09790		10.09790	10.03160	10.03160		17.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	838.69880		0.83870	782.29710	0.78230	838.699	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	40.79880		0.04080	50.69710	0.05070	40.799	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	595.23370		0.59523	550.91490	0.55091	595.234	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	97.33370		0.09733	119.31490	0.11931	97.334	16.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	891.40300		0.89140	833.38700	0.83339	891.403	16.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	33.50300		0.03350	41.78700	0.04179	33.503	16.18	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	847.40390		0.84740	790.71940	0.79072	847.404	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	39.50390		0.03950	49.11940	0.04912	39.504	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	438.84970		0.43885	405.17840	0.40518	438.850	16.89	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	180.94970		0.18095	213.57840	0.21358	180.950	16.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	830.02760		0.83003	773.91180	0.77391	830.028	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	42.12760		0.04213	52.31180	0.05231	42.128	16.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	664.33810		0.66434	614.97330	0.61497	664.338	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	76.43810		0.07644	93.37330	0.09337	76.438	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,849.94910		1.84995	1,784.22040	1.78422	1,849.949	19.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.04910		0.00205	2.62040	0.00262	2.049	19.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,800.25790		1.80026	1,734.59760	1.73460	1,800.258	19.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.35790		0.00236	2.99760	0.00300	2.358	19.14	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	526.13460		0.52613	486.20690	0.48621	526.135	16.54	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 26/08/2013	Any day expiry	9.70	Put	128.23460		0.12823	154.60690	0.15461	128.235	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,899.67980		1.89968	1,833.88960	1.83389	1,899.680	19.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.77980		0.00178	2.28960	0.00229	1.780	19.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.13780		10.13780	10.07120	10.07120		17.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	898.01270		0.89801	845.01000	0.84501	898.013	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	60.21270		0.06021	73.81000	0.07381	60.213	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	889.64770		0.88965	836.91360	0.83691	889.648	15.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	61.84770		0.06185	75.71360	0.07571	61.848	15.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	487.68940		0.48769	457.67020	0.45767	487.689	16.69	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	229.88940		0.22989	266.47020	0.26647	229.889	16.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	914.84010		0.91484	861.31090	0.86131	914.840	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	57.04010		0.05704	70.11090	0.07011	57.040	15.92	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	906.40960		0.90641	853.14340	0.85314	906.410	15.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	58.60960		0.05861	71.94340	0.07194	58.610	15.92	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.14210		10.14210	10.07550	10.07550		17.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	946.98500		0.94698	892.73900	0.89274	946.985	15.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	54.88500		0.05489	67.23900	0.06724	54.885	15.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	938.49040		0.93849	884.51650	0.88452	938.490	15.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	56.39040		0.05639	69.01650	0.06902	56.390	15.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	670.65380		0.67065	627.64280	0.62764	670.654	16.09	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	128.55380		0.12855	152.14280	0.15214	128.554	16.09	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	602.59090		0.60259	565.27150	0.56527	602.591	16.24	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	160.49090		0.16049	189.77150	0.18977	160.491	16.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	955.50950		0.95551	900.99570	0.90100	955.509	15.92	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	53.40950		0.05341	65.49570	0.06550	53.409	15.92	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,896.46910		1.89647	1,830.32610	1.83033	1,896.469	18.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.36910		0.00437	4.82610	0.00483	4.369	18.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,847.10870		1.84711	1,781.08020	1.78108	1,847.109	17.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.00870		0.00501	5.58020	0.00558	5.009	17.91	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	737.26170		0.73726	691.06140	0.69106	737.262	16.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	105.16170		0.10516	125.56140	0.12556	105.162	16.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,945.90620		1.94591	1,879.66650	1.87967	1,945.906	18.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.80620		0.00381	4.16650	0.00417	3.806	18.15	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.17960		10.17960	10.11270			17.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	462.22220		0.46222	438.21770	0.43822	462.222	17.08	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	352.62220		0.35262	395.51770	0.39552	352.622	17.08	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	880.33300		0.88033	831.64480	0.83164	880.333	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	100.73300		0.10073	118.94480	0.11894	100.733	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	872.51020		0.87251	824.11720	0.82412	872.510	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	102.91020		0.10291	121.41720	0.12142	102.910	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	826.29300		0.82629	779.72770	0.77973	826.293	15.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	116.69300		0.11669	137.02770	0.13703	116.693	15.97	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	888.19130		0.88819	839.20680	0.83921	888.191	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	98.59130		0.09859	116.50680	0.11651	98.591	15.95	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.18390		10.18390	10.11700			17.43	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	456.11260		0.45611	432.98850	0.43299	456.113	17.17	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	372.21260		0.37221	415.98850	0.41599	372.213	17.17	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	811.18480		0.81118	765.41620	0.76542	811.185	16.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	127.28480		0.12728	148.41620	0.14842	127.285	16.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	803.76730		0.80377	758.27390	0.75827	803.767	16.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	129.86730		0.12987	151.27390	0.15127	129.867	16.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	774.46600		0.77447	730.08750	0.73009	774.466	16.05	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	140.56600		0.14057	163.08750	0.16309	140.566	16.05	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	818.63870		0.81864	772.59420	0.77259	818.639	16.02	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	124.73870		0.12474	145.59420	0.14559	124.739	16.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.18830		10.18830	10.12130			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
DAUS	On 28/10/2013	Any day expiry	9.44	Call	862.34530	0.86235	814.92500	0.81493	862.345	15.96	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	114.04530	0.11405	133.62500	0.13363	114.045	15.96	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	854.71860	0.85472	807.56630	0.80757	854.719	15.96	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	116.41860	0.11642	136.26630	0.13627	116.419	15.96	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	744.65870	0.74466	701.63360	0.70163	744.659	16.03	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	156.35870	0.15636	180.33360	0.18033	156.359	16.03	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,897.98040	1.89798	1,832.67810	1.83268	1,897.980	17.58	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Put	9.68040	0.00968	11.37810	0.01138	9.680	17.58	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	870.00510	0.87001	822.32160	0.82232	870.005	15.95	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	111.70510	0.11171	131.02160	0.13102	111.705	15.95	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Call	675.99660	0.67600	640.49340	0.64049	675.997	16.08	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Put	187.69660	0.18770	219.19340	0.21919	187.697	16.08	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,946.88380	1.94688	1,881.39290	1.88139	1,946.884	17.67	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	8.58380	0.00858	10.09290	0.01009	8.584	17.67	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			10.23150	10.23150	10.16430	10.16430		17.43	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	918.85950	0.91886	873.06120	0.87306	918.859	15.94	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	137.35950	0.13736	158.76120	0.15876	137.360	15.94	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Call	743.20420	0.74320	706.26310	0.70626	743.204	16.08	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Put	211.70420	0.21170	241.96310	0.24196	211.704	16.08	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,947.84040	1.94784	1,883.40040	1.88340	1,947.840	17.66	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Put	16.34040	0.01634	19.10040	0.01910	16.340	17.66	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	933.83310	0.93383	887.54680	0.88755	933.833	15.93	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	132.33310	0.13233	153.24680	0.15325	132.333	15.93	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Call	926.32990	0.92633	880.28720	0.88029	926.330	15.94	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	134.82990	0.13483	155.98720	0.15599	134.830	15.94	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry			10.26920	10.26920	10.20180	10.20180		17.32	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Call	857.63880	0.85764	816.46860	0.81647	857.639	15.96	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Put	198.43880	0.19844	224.66860	0.22467	198.439	15.96	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry	9.59	Call	871.45800		0.87146	829.71850	0.82972	871.458	15.96	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	192.25800		0.19226	217.91850	0.21792	192.258	15.96	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	864.53320		0.86453	823.07680	0.82308	864.533	15.96	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	195.33320		0.19533	221.27680	0.22128	195.333	15.96	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.32380		10.32380	10.25560	10.25560		17.40	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	494.98600		0.49499	475.14210	0.47514	494.986	17.93	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	681.18600		0.68119	729.54210	0.72954	681.186	17.93	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	491.60620		0.49161	471.93310	0.47193	491.606	17.96	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	687.80620		0.68781	736.33310	0.73633	687.806	17.96	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	488.25210		0.48825	468.75180	0.46875	488.252	17.99	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	694.45210		0.69445	743.15180	0.74315	694.452	17.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.37070		10.37070	10.30200	10.30200		17.50	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,393.20860		1.39321	1,334.18610	1.33419	1,393.209	16.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	112.50860		0.11251	122.18610	0.12219	112.509	16.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,384.73960		1.38474	1,325.85460	1.32585	1,384.740	16.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	114.03960		0.11404	123.85460	0.12385	114.040	16.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,376.28550		1.37629	1,317.54150	1.31754	1,376.285	16.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	115.58550		0.11559	125.54150	0.12554	115.585	16.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.39950		10.39950	10.33030	10.33030		17.58	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,430.02240		1.43002	1,369.86760	1.36987	1,430.022	16.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	120.52240		0.12052	129.56760	0.12957	120.522	16.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,421.61470		1.42161	1,361.60270	1.36160	1,421.615	16.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	122.11470		0.12211	131.30270	0.13130	122.115	16.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,413.22400		1.41322	1,353.35840	1.35336	1,413.224	16.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	123.72400		0.12372	133.05840	0.13306	123.724	16.07	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.51060		10.51060	10.43920	10.43920		17.64	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	958.43350		0.95843	916.51810	0.91652	958.434	16.37	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	407.83350		0.40783	437.31810	0.43732	407.833	16.37	0.00	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 26/05/2014	Any day expiry	9.94	Call	969.63440		0.96963	926.82040	0.92682	969.634	16.34	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	399.03440		0.39903	427.62040	0.42762	399.034	16.34	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	964.02050		0.96402	921.45160	0.92145	964.021	16.36	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	403.42050		0.40342	432.25160	0.43225	403.421	16.36	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			111.29162		111.29162	111.25691	111.25691			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	3,698.38000		3.69838	3,733.09000	3.73309	3,698.380		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	3,708.38000		3.70838	3,743.09000	3.74309	3,708.380		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	3,718.38000		3.71838	3,753.09000	3.75309	3,718.380		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.51621		84.99999	9.24298	87.12760				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	4,092.21000		4.09221	1,964.60000	1.96460	4,092.210			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,948.66000		73.94866	76,076.27000	76.07627	73,948.660			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			9.63918		82.41809	9.35638	84.57575				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	9,346.15000		9.34615	7,188.49000	7.18849	9,346.150			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	9,257.87000		9.25787	7,100.21000	7.10021	9,257.870			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	9,169.72000		9.16972	7,012.06000	7.01206	9,169.720			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			425.23000		425.23000	431.35100	431.35100				17,009,200.00	4	391.00
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	207,600.00000		20.76000	146,390.00000	14.63900	207,600.000			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	207,700.00000		20.77000	146,490.00000	14.64900	207,700.000			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	207,800.00000		20.78000	146,590.00000	14.65900	207,800.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			431.23000		431.23000	437.43800	437.43800				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	147,600.00000		14.76000	85,520.00000	8.55200	147,600.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	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
GOVI	On 07/11/2013	GOVI	446.00	Put	147,700.00000		14.77000	85,620.00000	8.56200	147,700.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	147,800.00000		14.78000	85,720.00000	8.57200	147,800.000		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			199.19200		199.19200	199.19600	199.19600			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			202.02900		202.02900	202.03300	202.03300			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			540.32000		540.32000	529.84500	529.84500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.14000		94.86000	5.15000	94.85000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.20000		94.80000	5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.30000		94.70000	5.24000	94.76000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.34000		94.66000	5.26000	94.74000			0.00	0	700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.46000		94.54000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.55000		94.45000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.74000		94.26000	5.58000	94.42000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			6.07000		93.93000	5.90000	94.10000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.39000		93.61000	6.15000	93.85000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.68000		93.32000	6.43000	93.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.95000		93.05000	6.69000	93.31000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.23000		92.77000	6.97000	93.03000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.04620		8.04620	8.10850	8.10850		11.45		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	496.11180		0.49611	553.07060	0.55307	496.112	11.96		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	39.91180		0.03991	34.57060	0.03457	39.912	11.96		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	487.61980		0.48762	544.38210	0.54438	487.620	11.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	41.41980		0.04142	35.88210	0.03588	41.420	11.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	479.17580		0.47918	535.73580	0.53574	479.176	11.91		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	42.97580		0.04298	37.23580	0.03724	42.976	11.91		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.09690		8.09690	8.16000	8.16000		13.49		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	281.89410		0.28189	314.72750	0.31473	281.894	13.60		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	334.99410		0.33499	304.72750	0.30473	334.994	13.60		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	277.88070		0.27788	310.41070	0.31041	277.881	13.62		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	340.98070		0.34098	310.41070	0.31041	340.981	13.62		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	285.95850		0.28596	319.56410	0.31956	285.958	13.58		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	329.05850		0.32906	299.56410	0.29956	329.058	13.58		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.77111		103.19913	7.54263	104.73551				0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	3,270.69000		3.27069	1,734.31000	1.73431	3,270.690			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	3,201.32000		3.20132	1,664.94000	1.66494	3,201.320			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	3,132.01000	3.13201	1,595.63000	1.59563	3,132.010			0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.87375	100.73967	7.63552	102.29775				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	9,502.46000	9.50246	7,944.38000	7.94438	9,502.460			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	9,429.73000	9.42973	7,871.65000	7.87165	9,429.730			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	9,357.05000	9.35705	7,798.97000	7.79897	9,357.050			0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.30645	119.26310	6.12603	119.64694			2.41	0.00	0	19,475.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,807.47000	89.80747	90,191.31000	90.19131	89,807.470		2.54	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		2.54	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.47621	114.13972	6.26582	114.52902			2.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	152.30000	0.15230	237.49000	0.23749	152.300		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,804.40000	1.80440	1,500.29000	1.50029	1,804.400		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	155.62000	0.15562	242.11000	0.24211	155.620		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,788.90000	1.78890	1,486.09000	1.48609	1,788.900		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	158.99000	0.15899	246.78000	0.24678	158.990		2.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,773.45000	1.77345	1,471.94000	1.47194	1,773.450		2.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.67018	115.67468	6.42220	116.06929			2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	231.20000	0.23120	331.39000	0.33139	231.200		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,850.88000	1.85088	1,556.46000	1.55646	1,850.880		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	224.65000	0.22465	322.81000	0.32281	224.650		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,876.72000	1.87672	1,580.27000	1.58027	1,876.720		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	227.90000	0.22790	327.08000	0.32708	227.900		2.13	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,863.77000	1.86377	1,568.34000	1.56834	1,863.770		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.91273	110.43196	6.61401	110.83193			2.05	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	142.63000	0.14263	209.89000	0.20989	142.630		1.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	2,450.71000	2.45071	2,118.00000	2.11800	2,450.710	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	139.01000	0.13901	204.98000	0.20498	139.010	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,474.61000	2.47461	2,140.61000	2.14061	2,474.610	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	140.81000	0.14081	207.42000	0.20742	140.810	1.99		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,462.65000	2.46265	2,129.29000	2.12929	2,462.650	1.99		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			8.05437	121.10326	7.80096	123.46698		13.18		49,652,336.60	410	61,483.00
R186	On 01/08/2013	Bond Future	7.20	Call	175.03000	0.17503	496.55000	0.49655	175.030	12.88		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	8,411.09000	8.41109	6,368.89000	6.36889	8,411.090	12.88		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	212.06000	0.21206	579.35000	0.57935	212.060	12.88		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,944.74000	7.94474	5,948.31000	5.94831	7,944.740	12.88		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,222.58000	1.22258	2,325.29000	2.32529	1,222.580	13.04		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	3,595.38000	3.59538	2,334.37000	2.33437	3,595.380	13.04		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,960.03000	1.96003	3,370.86000	3.37086	1,960.030	13.10		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	2,461.74000	2.46174	1,508.85000	1.50885	2,461.740	13.10		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	76.26000	0.07626	253.93000	0.25393	76.260	12.88		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	10,353.59000	10.35359	8,167.54000	8.16754	10,353.590	12.88		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	8,434.48000	8.43448	10,714.00000	10.71400	8,434.480	13.58		0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	161.21000	0.16121	77.01000	0.07701	161.210	13.58		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	111,830.85000	111.83085	114,194.57000	114.19457	111,830.850	13.72		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	13.72		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	515.01000	0.51501	1,174.08000	1.17408	515.010	12.96		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	5,771.60000	5.77160	4,066.95000	4.06695	5,771.600	12.96		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	23.28000	0.02328	96.65000	0.09665	23.280	12.88		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Put	12,915.97000		12.91597	10,625.62000	10.62562	12,915.970	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	29.92000		0.02992	118.64000	0.11864	29.920	12.88	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	12,393.77000		12.39377	10,118.77000	10.11877	12,393.770	12.88	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	6,903.94000		6.90394	9,111.25000	9.11125	6,903.940	13.48	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	311.39000		0.31139	154.98000	0.15498	311.390	13.48	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	5.97000		0.00597	31.61000	0.03161	5.970	12.88	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	15,586.97000		15.58697	13,248.89000	13.24889	15,586.970	12.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.15167		122.81224	7.88861	125.20930		13.61	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	321.10000		0.32110	567.28000	0.56728	321.100	13.31	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,554.35000		16.55435	14,403.47000	14.40347	16,554.350	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	527.63000		0.52763	887.01000	0.88701	527.630	13.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,114.47000		14.11447	12,076.79000	12.07679	14,114.470	13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,505.73000		3.50573	4,786.76000	4.78676	3,505.730	13.53	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,879.59000		4.87959	3,763.56000	3.76356	4,879.590	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,140.93000		4.14093	5,544.21000	5.54421	4,140.930	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,155.94000		4.15594	3,162.16000	3.16216	4,155.940	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,185.34000		4.18534	5,596.62000	5.59662	4,185.340	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,110.53000		4.11053	3,124.75000	3.12475	4,110.530	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,259.19000		7.25919	9,087.49000	9.08749	7,259.190	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,049.52000		2.04952	1,480.76000	1.48076	2,049.520	13.86	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,769.49000		8.76949	10,734.40000	10.73440	8,769.490	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,478.45000		1.47845	1,046.30000	1.04630	1,478.450	13.98	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,096.78000		4.09678	5,492.03000	5.49203	4,096.780	13.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,201.71000		4.20171	3,199.90000	3.19990	4,201.710	13.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.24232		119.17335	7.96985	121.60274		13.48	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,243.19000		3.24319	4,314.58000	4.31458	3,243.190	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,684.01000		7.68401	6,326.01000	6.32601	7,684.010	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,276.04000		3.27604	4,354.18000	4.35418	3,276.040	13.35	0.00	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	7.76	Put	7,624.35000		7.62435	6,273.10000	6.27310	7,624.350	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,210.18000		3.21018	4,274.81000	4.27481	3,210.180	13.35	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,743.60000		7.74360	6,378.84000	6.37884	7,743.600	13.35	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.33694		120.78719	8.05454	123.24946		13.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,031.39000		2.03139	2,741.40000	2.74140	2,031.390	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,369.97000		13.36997	11,617.71000	11.61771	13,369.970	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,052.10000		2.05210	2,767.23000	2.76723	2,052.100	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,293.05000		13.29305	11,545.91000	11.54591	13,293.050	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,010.83000		2.01083	2,715.73000	2.71573	2,010.830	12.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,447.15000		13.44715	11,689.78000	11.68978	13,447.150	12.84	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			284.97864		284.97864	284.89834	284.89834			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	10,011.36000		10.01136	10,091.66000	10.09166	10,011.360		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	10,021.36000		10.02136	10,101.66000	10.10166	10,021.360		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	10,031.36000		10.03136	10,111.66000	10.11166	10,031.360		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			5.94707		104.73481	5.75637	104.99003		1.48	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,489.13000		67.48913	67,744.35000	67.74435	67,489.130	1.58	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	1.58	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
R201	On 07/11/2013	Bond Future			6.11247		106.21273	5.87274	106.47159		1.44	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	24.03000		0.02403	47.12000	0.04712	24.030	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,464.08000		1.46408	1,228.31000	1.22831	1,464.080	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	24.70000		0.02470	48.27000	0.04827	24.700	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,453.75000		1.45375	1,218.46000	1.21846	1,453.750	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	25.38000		0.02538	49.45000	0.04945	25.380	1.39	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,443.43000		1.44343	1,208.64000	1.20864	1,443.430	1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.32080		103.23238	6.00793	103.49479		1.24	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	99.93000		0.09993	161.40000	0.16140	99.930	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	994.01000		0.99401	793.07000	0.79307	994.010	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	96.86000		0.09686	156.98000	0.15698	96.860	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,007.92000		1.00792	805.63000	0.80563	1,007.920	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	98.39000		0.09839	159.18000	0.15918	98.390	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	1,000.96000		1.00096	799.34000	0.79934	1,000.960	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.69163		104.63037	6.24467	104.89636		1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	53.38000		0.05338	93.49000	0.09349	53.380	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,212.08000		1.21208	986.20000	0.98620	1,212.080	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	52.02000		0.05202	91.36000	0.09136	52.020	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,222.84000		1.22284	996.19000	0.99619	1,222.840	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	52.70000		0.05270	92.42000	0.09242	52.700	0.97	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,217.46000		1.21746	991.19000	0.99119	1,217.460	0.97	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			209.21468		209.21468	209.15090	209.15090			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	13,775.32000		13.77532	13,839.10000	13.83910	13,775.320		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	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
R202	On 01/08/2013	Bond Future	223.00	Put	13,785.32000		13.78532	13,849.10000	13.84910	13,785.320		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	13,795.32000		13.79532	13,859.10000	13.85910	13,795.320		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			7.01600		107.55561	6.82025	108.26539		4.93	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,342.41000		94.34241	95,052.19000	95.05219	94,342.410	5.12	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	5.12	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.15873		104.91395	6.94673	105.63375		5.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	99.54000		0.09954	169.50000	0.16950	99.540	5.03	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,142.79000		5.14279	4,492.95000	4.49295	5,142.790	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	185.89000		0.18589	298.47000	0.29847	185.890	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,231.37000		4.23137	3,624.15000	3.62415	4,231.370	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	189.85000		0.18985	304.22000	0.30422	189.850	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,199.90000		4.19990	3,594.47000	3.59447	4,199.900	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	194.02000		0.19402	310.23000	0.31023	194.020	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,168.66000		4.16866	3,565.07000	3.56507	4,168.660	5.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,684.43000		102.68443	103,404.23000	103.40423	102,684.430	5.34	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	5.34	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.30391		106.32473	7.07438	107.05428		4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	418.15000		0.41815	586.67000	0.58667	418.150	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,117.82000		4.11782	3,556.79000	3.55679	4,117.820	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	306.97000		0.30697	441.23000	0.44123	306.970	4.78	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,703.47000		4.70347	4,108.18000	4.10818	4,703.470	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	406.37000		0.40637	571.43000	0.57143	406.370	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,172.17000		4.17217	3,607.68000	3.60768	4,172.170	4.78	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	412.22000		0.41222	579.01000	0.57901	412.220	4.78	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
R203	On 06/02/2014	Bond Future	6.15	Put	4,144.95000		4.14495	3,582.19000	3.58219	4,144.950	4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.46024		103.60341	7.21086	104.34282		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	337.51000		0.33751	465.79000	0.46579	337.510	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,511.85000		5.51185	4,900.72000	4.90072	5,511.850	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	329.18000		0.32918	455.05000	0.45505	329.180	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,566.28000		5.56628	4,952.74000	4.95274	5,566.280	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	333.32000		0.33332	460.39000	0.46039	333.320	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,539.04000		5.53904	4,926.70000	4.92670	5,539.040	4.77	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			7.19914		104.50983	7.00477	105.38672		6.81	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,626.33000		95.62633	96,503.22000	96.50322	95,626.330	7.07	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	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.32124		105.98461	7.11417	106.87390		6.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	369.53000		0.36953	555.38000	0.55538	369.530	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,892.89000		4.89289	4,189.45000	4.18945	4,892.890	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	376.75000		0.37675	565.18000	0.56518	376.750	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,855.09000		4.85509	4,154.23000	4.15423	4,855.090	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	384.09000		0.38409	575.11000	0.57511	384.090	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,817.43000		4.81743	4,119.16000	4.11916	4,817.430	6.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,186.69000		1.18669	1,590.42000	1.59042	1,186.690	6.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,570.32000		2.57032	2,084.76000	2.08476	2,570.320	6.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.43932		103.37900	7.21914	104.28036		6.83	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	715.01000		0.71501	960.38000	0.96038	715.010	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,056.14000		5.05614	4,400.15000	4.40015	5,056.140	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	724.18000		0.72418	971.76000	0.97176	724.180	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,022.48000		5.02248	4,368.70000	4.36870	5,022.480	6.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.39	Call	705.93000		0.70593	949.09000	0.94909	705.930	6.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,089.91000		5.08991	4,431.71000	4.43171	5,089.910	6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.56946		104.77901	7.33466	105.69256		6.69	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	648.50000		0.64850	850.51000	0.85051	648.500	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,741.81000		6.74181	6,030.27000	6.03027	6,741.810	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	655.67000		0.65567	859.33000	0.85933	655.670	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,707.44000		6.70744	5,997.55000	5.99755	6,707.440	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	641.39000		0.64139	841.77000	0.84177	641.390	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,776.25000		6.77625	6,063.08000	6.06308	6,776.250	6.55	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			5.82118		101.13697	5.60008	101.23381		0.53	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,138.86000		30.13886	30,235.70000	30.23570	30,138.860	0.58	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	0.58	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.59387		102.56416	6.04187	102.66239		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	5.22000		0.00522	13.26000	0.01326	5.220	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	416.46000		0.41646	326.27000	0.32627	416.460	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	5.31000		0.00531	13.45000	0.01345	5.310	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	414.75000		0.41475	324.66000	0.32466	414.750	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	5.40000		0.00540	13.65000	0.01365	5.400	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	413.05000		0.41305	323.07000	0.32307	413.050	0.39	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			7.45386		99.39863	7.21917	100.58327		7.98	0.00	0	23,757.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	91,827.44000		91.82744	93,012.08000	93.01208	91,827.440	8.34	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.56840		100.80126	7.32079	102.00269		7.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	533.84000		0.53384	840.61000	0.84061	533.840	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,877.92000		4.87792	3,983.26000	3.98326	4,877.920	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	543.72000		0.54372	854.38000	0.85438	543.720	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,837.04000		4.83704	3,946.27000	3.94627	4,837.040	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	553.73000		0.55373	868.31000	0.86831	553.730	7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,796.33000		4.79633	3,909.48000	3.90948	4,796.330	7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.67964		98.51721	7.41879	99.73483		7.80	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	751.32000		0.75132	1,079.77000	1.07977	751.320	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,617.48000		5.61748	4,728.31000	4.72831	5,617.480	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	731.30000		0.73130	1,053.54000	1.05354	731.300	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,695.82000		5.69582	4,800.44000	4.80044	5,695.820	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	741.26000		0.74126	1,066.60000	1.06660	741.260	7.63	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,656.58000		5.65658	4,764.30000	4.76430	5,656.580	7.63	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.80286		99.85137	7.52750	101.08552		7.75	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	615.17000		0.61517	862.58000	0.86258	615.170	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,024.63000		8.02463	7,037.89000	7.03789	8,024.630	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	600.73000		0.60073	843.79000	0.84379	600.730	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,107.49000		8.10749	7,116.40000	7.11640	8,107.490	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	607.92000		0.60792	853.14000	0.85314	607.920	7.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,066.02000		8.06602	7,077.09000	7.07709	8,066.020	7.59	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

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			7.54325		97.79962	7.30404	99.14408		9.18	0.00	0	19,369.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,755.15000		88.75515	90,099.61000	90.09961	88,755.150	9.54	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.54	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.64941		95.78380	7.39864	97.14726		9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	695.91000		0.69591	1,071.02000	1.07102	695.910	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,470.12000		5.47012	4,481.77000	4.48177	5,470.120	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	707.81000		0.70781	1,087.28000	1.08728	707.810	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,424.79000		5.42479	4,440.80000	4.44080	5,424.790	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	719.86000		0.71986	1,103.72000	1.10372	719.860	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,379.66000		5.37966	4,400.06000	4.40006	5,379.660	9.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,957.96000		1.95796	2,677.21000	2.67721	1,957.960	9.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,767.43000		2.76743	2,123.22000	2.12322	2,767.430	9.78	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.74991		97.07185	7.48759	98.45365		9.10	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	913.76000		0.91376	1,302.30000	1.30230	913.760	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,315.89000		6.31589	5,322.63000	5.32263	6,315.890	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	926.20000		0.92620	1,318.38000	1.31838	926.200	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,272.46000		6.27246	5,282.84000	5.28284	6,272.460	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	901.92000		0.90192	1,286.92000	1.28692	901.920	8.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,359.96000		6.35996	5,363.16000	5.36316	6,359.960	8.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.85540		94.98981	7.58067	96.39035		9.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	719.30000		0.71930	1,009.08000	1.00908	719.300	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,995.13000		8.99513	7,884.37000	7.88437	8,995.130	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	727.86000		0.72786	1,020.19000	1.02019	727.860	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,947.70000		8.94770	7,839.49000	7.83949	8,947.700	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	710.83000		0.71083	998.06000	0.99806	710.830	9.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,042.67000		9.04267	7,929.36000	7.92936	9,042.670	9.00	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.88342	76.66667	8.60024	78.90211		18.71	0.00	0	10,032.00
R209	On 01/08/2013	Bond Future	8.00	Call	174.36000	0.17436	505.28000	0.50528	174.360	18.36	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,506.65000	7.50665	5,602.13000	5.60213	7,506.650	18.36	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,717.56000	66.71756	68,953.00000	68.95300	66,717.560	19.30	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	19.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.97699	74.60419	8.68499	76.87115		19.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,579.98000	2.57998	3,685.63000	3.68563	2,579.980	19.69	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,125.84000	5.12584	3,964.53000	3.96453	5,125.840	19.69	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,023.35000	3.02335	4,234.84000	4.23484	3,023.350	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,462.71000	4.46271	3,407.24000	3.40724	4,462.710	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,056.56000	3.05656	4,275.52000	4.27552	3,056.560	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,417.84000	4.41784	3,369.84000	3.36984	4,417.840	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,089.97000	3.08997	4,316.40000	4.31640	3,089.970	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,373.29000	4.37329	3,332.76000	3.33276	4,373.290	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,403.86000	5.40386	0.00000	0.00000	5,403.860	20.07	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,302.85000	2.30285	0.00000	0.00000	2,302.850	20.07	23,028,500.00	10,000	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,852.44000	5.85244	7,537.90000	7.53790	5,852.440	20.13	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,048.40000	2.04840	1,466.90000	1.46690	2,048.400	20.13	0.00	0	980.00
R209	On 06/02/2014	Bond Future			9.06383	75.60746	8.76334	77.90498		19.61	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,049.74000	3.04974	4,095.21000	4.09521	3,049.740	19.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,047.11000	7.04711	5,795.06000	5.79506	7,047.110	19.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,078.37000	3.07837	4,129.87000	4.12987	3,078.370	19.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,994.75000	6.99475	5,748.73000	5.74873	6,994.750	19.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,021.26000	3.02126	4,060.69000	4.06069	3,021.260	19.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	7,099.76000		7.09976	5,841.67000	5.84167	7,099.760	19.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15213		73.48634	8.84285	75.81501		19.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,932.83000		1.93283	2,634.57000	2.63457	1,932.830	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,567.89000		12.56789	10,940.96000	10.94096	12,567.890	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,951.35000		1.95135	2,657.84000	2.65784	1,951.350	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,495.89000		12.49589	10,873.71000	10.87371	12,495.890	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,914.43000		1.91443	2,611.43000	2.61143	1,914.430	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,640.15000		12.64015	11,008.48000	11.00848	12,640.150	19.48	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			160.39311		160.39311	160.64140	160.64140			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	12,596.89000		12.59689	12,348.60000	12.34860	12,596.890		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	12,606.89000		12.60689	12,358.60000	12.35860	12,606.890		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	12,616.89000		12.61689	12,368.60000	12.36860	12,616.890		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			130.02178		130.02178	129.99040	129.99040			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	31.78000		0.03178	0.40000	0.00040	31.780		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	21.78000		0.02178	0.00000	0.00000	21.780		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	9.60000	0.00960	0.000	0.00	0	0.00		
R211	On 01/08/2013	Bond Future	130.01	Call	11.78000	0.01178	0.00000	0.00000	11.780	0.00	0	0.00		
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	19.60000	0.01960	0.000	0.00	0	0.00		
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0.00		
R212	On 01/08/2013	Bond Future			132.16114	132.16114	133.15388	133.15388		0.00	0	21,791.00		
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00		
R212	On 01/08/2013	Bond Future	137.99	Put	5,828.86000	5.82886	4,836.12000	4.83612	5,828.860	0.00	0	0.00		
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00		
R212	On 01/08/2013	Bond Future	138.00	Put	5,838.86000	5.83886	4,846.12000	4.84612	5,838.860	0.00	0	0.00		
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00		
R212	On 01/08/2013	Bond Future	138.01	Put	5,848.86000	5.84886	4,856.12000	4.85612	5,848.860	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			8.68516	87.97006	8.41703	90.13594		16.22	75,654,251.60	860	7,691.00	
R213	On 01/08/2013	Bond Future	91.25	Call	77,355.04000	77.35504	79,520.92000	79.52092	77,355.040	16.85	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	16.85	0.00	0	0.00	
R213	On 07/11/2013	Bond Future			8.78399	85.67465	8.50706	87.87115		17.13	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.59	Call	2,936.97000	2.93697	4,091.88000	4.09188	2,936.970	16.98	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.59	Put	4,466.98000	4.46698	3,425.39000	3.42539	4,466.980	16.98	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.60	Call	2,970.71000	2.97071	4,133.15000	4.13315	2,970.710	16.99	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.60	Put	4,420.86000	4.42086	3,386.80000	3.38680	4,420.860	16.99	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.61	Call	3,004.89000	3.00489	4,174.85000	4.17485	3,004.890	16.99	0.00	0	0.00	
R213	On 07/11/2013	Bond Future	8.61	Put	4,375.30000	4.37530	3,348.76000	3.34876	4,375.300	16.99	0.00	0	0.00	
R213	On 06/02/2014	Bond Future			8.87750	86.82664	8.59192	89.05279		17.07	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Call	2,859.60000	2.85960	3,824.62000	3.82462	2,859.600	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.31	Put	7,368.46000	7.36846	6,107.33000	6.10733	7,368.460	16.85	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.29	Call	2,804.10000	2.80410	3,757.30000	3.75730	2,804.100	16.84	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.29	Put	7,478.21000	7.47821	6,205.26000	6.20526	7,478.210	16.84	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Call	2,831.77000		2.83177	3,790.88000	3.79088	2,831.770	16.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,423.20000		7.42320	6,156.16000	6.15616	7,423.200	16.85	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.96898		84.46399	8.67470	86.72022		17.42	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,912.79000		1.91279	2,576.89000	2.57689	1,912.790	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,661.69000		12.66169	11,069.56000	11.06956	12,661.690	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,876.34000		1.87634	2,531.43000	2.53143	1,876.340	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,804.52000		12.80452	11,203.38000	11.20338	12,804.520	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,894.50000		1.89450	2,554.09000	2.55409	1,894.500	17.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,732.98000		12.73298	11,136.34000	11.13634	12,732.980	17.10	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			8.93735		77.97701	8.64397	80.40347		19.01	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	67,529.11000		67.52911	69,955.57000	69.95557	67,529.110	19.73	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	19.73	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.02955		75.79325	8.72699	78.25401		20.12	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	691.43000		0.69143	1,185.14000	1.18514	691.430	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,591.27000		11.59127	9,624.22000	9.62422	11,591.270	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	703.80000		0.70380	1,203.89000	1.20389	703.800	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,504.69000		11.50469	9,544.02000	9.54402	11,504.690	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	679.22000		0.67922	1,166.60000	1.16660	679.220	19.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,678.21000		11.67821	9,704.83000	9.70483	11,678.210	19.70	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			9.04419		100.66920	8.77093	103.54313			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	13,895.35000		13.89535	11,021.42000	11.02142	13,895.350		0.00	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 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	13,765.80000	13.76580	10,891.87000	10.89187	13,765.800		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	13,636.50000	13.63650	10,762.57000	10.76257	13,636.500		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.14042	97.66883	8.85815	100.58327			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	14,852.33000	14.85233	11,937.89000	11.93789	14,852.330		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	14,723.00000	14.72300	11,808.56000	11.80856	14,723.000		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	14,593.93000	14.59393	11,679.49000	11.67949	14,593.930		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	439.47720	0.04395	448.22390	0.04482	439.477	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	361.47720	0.03615	370.22390	0.03702	361.477	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	392.43270	0.03924	401.29280	0.04013	392.433	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	414.43270	0.04144	423.29280	0.04233	414.433	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	351.00350	0.03510	359.93050	0.03599	351.003	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	473.00350	0.04730	481.93050	0.04819	473.003	13.73	0.00	0	0.00
Total for Derivatives :										646,572,254.48	59,365	2 054 893.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.29915			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.97000	105.94980	6.97000	105.93008			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.93252			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.14500	107.35558	8.14500	107.33229		830,790,000,000.00	102,000,000	51,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.47196		0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.59015		0.00	1,000,000	500,000.00
AB012		On 21/11/2022	Spot Bond	8.00000	47.77892	8.00000	47.76873		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.01000	97.67417	9.01000	97.65078		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.12000	103.47529	7.12000	103.45562		0.00	0	5,521,000.00
AB07		On 07/03/2014	Spot Bond	6.86000	103.84260	6.86000	103.82356		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.95210		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.46500	107.22895	8.46500	107.20480		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.93491		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.90000	135.88739	0.90000	135.83084		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	1.85000	134.78222	1.85000	267.91246		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.45236		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.41288		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66502		0.00	0	270,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.03378		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.03545		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.03645		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.38000	109.62800	7.38000	109.60641		0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.20959			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.46000	104.57902	7.46000	104.55820			0.00	0	11,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83865			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84249			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46599			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41022			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.53583			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90674			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	100.00000	8.67003	100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.56000	104.80475	6.56000	104.78622			0.00	0	401,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.54679			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46230			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.65000	129.90467	4.65000	129.83757			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.52000	125.40827	2.52000	125.35060			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.15000	117.48939	2.15000	117.43650			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.05000	104.21176	3.05000	104.16223			0.00	0	5,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.76500	118.86126	10.76500	118.82684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.06401			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.73431			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.72059			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.78629			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.45000	111.46786	3.45000	111.41372			0.00	0	1,750,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.46244	100.00000	26.39833			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.59000	166.31865	1.59000	166.24630			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.99845	2.76000	150.92800			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.62000	169.62816	1.62000	169.55420			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.05000	166.64846	2.05000	166.57389			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.76125	70.86065	7.76125	70.84051			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.76125	70.86065	7.76125	70.84051			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.47258	84.61000	15.44662			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.06000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98193			0.00	1,600,000	400,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.25000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.19519	100.00000	41.11704			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.01000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.69000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.31288			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.15602			0.00	0	175,864,000.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.08000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.00000	102.45143	7.00000	102.43207			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	108.58000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.82000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87853			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91000	116.99357	6.91000	116.97197			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	107.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23766			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.19000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	85.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.34000	97.33872	2.34000	102.61906			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.59500	100.64148	2.59500	145.76350			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000	112.70413	2.65000	189.69326			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	111.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.11000	91.65361	9.11000	93.70306			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.81000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.04000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.88000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.48206			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	89.20000			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
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.22000	88.80684	9.22000	88.75625			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.06500	109.58592	8.06500	109.56237			0.00	0	711,000.00
ABS5	On 01/05/2015	Spot Bond	6.92000	103.50813	6.92000	103.48900			0.00	0	708,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.57000	98.53288	8.57000	98.51028			0.00	0	5,508,000.00
ABS7	On 11/09/2026	Spot Bond	9.42000	97.78104	9.42000	97.75658			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.37000	107.30324	7.37000	107.28214			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.90000	127.30833	0.90000	127.25533			0.00	0	1,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.60874	4.00000	123.54695			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.66000	136.94841	1.66000	272.21970			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.14000	125.42701	0.14000	128.17377			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.60000	126.36209	1.60000	128.84414			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62050			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.04008	100.00000	24.97875			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44502			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44502			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.07000	108.24516	11.07000	108.21347			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77344			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79434			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.09016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.75253			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.29436	11.00000	57.27798			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.61079	100.00000	8.58993			0.00	0	4,000,000.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.56239			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.79385			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	99.99993			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99976			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99966			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99980			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95474		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95474		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97373		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99984		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97373		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.93575		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.94512		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.99979		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99996		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88968		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99996		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.99984		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.99960		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.99958		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.99961		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99998		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.99985		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.25671		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	8.96000	104.96121	8.96000	105.08210			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.52000	104.39740	7.52000	104.37612			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.94945			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.11054			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.87672			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	100.98249			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.35418	100.00000	4.34454			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.88279	100.00000	5.86983			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.14978			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.65504			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.69410			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.56014			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.56014			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.98249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.44135			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99976			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.16131			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.32952			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.16173			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.77023			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.71361			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.11292			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.45006			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.87881			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13057			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.72455			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.55341	10.23000	102.52561			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.08500	103.27705	9.08500	103.25198			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.12896	1.75000	107.20215			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.60040			0.00	0	10,000,000.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.99984			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.99967			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.99965			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99501			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.99988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.99973			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.77773			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	110.41277			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	111.20576			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.88038			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.52188			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.93449			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14808			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.97014	100.00000	5.95568			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52358			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.58383			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.62389			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.14655			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.27524			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.44671			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.98571			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.70000	98.21802	7.70000	98.19694			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.30574			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.54016			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.30500	103.49774	8.30500	103.47486			0.00	0	2,106,000.00
AIR02	On 30/04/2023	Spot Bond	8.86000	119.92097	8.86000	119.89257			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	47.31238	100.00000	47.19651			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.17000	112.01170	7.17000	111.99026			0.00	0	8,002,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.13362	100.00000	45.02309			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.12122	100.00000	13.09219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.84500	150.96215	2.84500	150.89134			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.15000	102.73295	4.15000	128.52284			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11358			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91911			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19421			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20290			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.13805			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.52184			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.55500	107.34445	8.55500	107.31989			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.12462			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.17334			0.00	0	30,000,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.73480	100.00000	66.15922			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.85915			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.09500	112.00831	7.09500	111.98698			0.00	0	5,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.67657			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.03531			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.75500	102.52325	6.75500	102.50458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.51478			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.44000	103.43797	7.44000	103.41734			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.51500	107.17175	8.51500	107.14734			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88030			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86417	103.37344	10.86417	102.03533			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71289			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.84464	100.86152	10.84464	100.41867			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88005	100.74439	10.88005	100.34420			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.71274			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91553	100.69263	10.91553	100.24027			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.70995	99.95668	11.70995	99.89349			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.70544			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.70544			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.70551			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.11417	99.49448	11.11417	99.51880			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04001	101.94877	11.04001	100.30788			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.84464	100.86152	10.84464	100.41867			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.96981	101.14471	10.96981	100.51539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.13973	94.29064	10.13973	100.08743			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.72155			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.71177			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.71177			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.72825			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.84277			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.60363	99.44033	10.60363	99.50427			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.29000	99.09019	11.29000	99.05988			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.60728	10.22500	96.39593			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.80426			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.74955			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.78424	12.22500	99.74828			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.71626			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.95500	61.45695	10.95500	96.62779			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.72525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.71777			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.71777			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.72885			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.79574			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.86417	103.16287	13.86417	101.89879			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09713	100.33633	15.09713	100.25561			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.98516	100.32704	13.98516	100.02055			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.62046			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.62046			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.62046			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.60551			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.66434	100.00000	8.64790			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.28205	100.00000	18.23728			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.63872	100.00000	16.59796			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.27082	100.00000	10.24566			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.27328	100.00000	10.24839			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.41790	100.00000	12.38749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.75990	100.00000	10.73355			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.07769	100.00000	59.96371			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.99371			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.19484			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.24880			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		800,000,000,000.00	8,000,000	1,000,000.00	
BCP72U	On 06/09/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.56000	107.10007	1.56000	171.07778			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.78000	96.81614	7.78000	144.44716			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.78000	98.08869	7.78000	144.70222			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.16500	101.01859	8.16500	100.99650			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.96626			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.61733			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.59868			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	102.05792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86353			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.25036			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99980			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	97.48890	100.00000	97.24147			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.70500	99.35033	7.70500	99.32993		824,435,000,000.00	107,000,000	55,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.16015			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06614			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09024			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17058			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25088			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47531			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.38457	100.00000	6.36893			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.88021			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.92873			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94952			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.95644			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.03955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.15027			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03239			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03543			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03625			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28500	103.94659	8.28500	103.92366			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03874			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04306			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.57001	100.00000	3.56137			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.57001	100.00000	3.56137			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.68500	107.52951	6.68500	107.50999			0.00	0	508,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.77376			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.35655			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.91622			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.45917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.81891	100.00000	6.80239			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.55348			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.46078			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.48738			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.53565			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73574			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.06938			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.56081			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.04898	100.00000	11.02191			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.26000	109.07250	7.26000	109.05138			0.00	0	1,905,000.00
CBL08	On 02/11/2016	Spot Bond	9.16500	115.89902	9.16500	115.87081			0.00	0	5,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.45456			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.00714			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86500	105.41425	8.86500	105.38941			0.00	0	7,203,000.00
CBL12	On 06/09/2018	Spot Bond	10.86500	105.02933	10.86500	104.99913			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.29104			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.11500	106.22054	11.11500	106.18880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.89437			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05500	102.10027	9.05500	102.07571			0.00	0	413,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.73478			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.55500	101.42703	11.55500	101.39557			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.93092			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.07263			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.81951			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.76000	77.17325	9.76000	94.81417			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.61000	124.97341	9.61000	118.66104			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.46000	114.79953	9.46000	114.77055			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.90000	119.19411	8.90000	119.16591		480,600,000,000.00	54,000,000	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28150			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41500	104.21390	11.41500	104.18247			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.83094			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.11589			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.43523			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.31797			0.00	0	20,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44233			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.06025			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.54712			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.04861			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.11010			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56267			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53677			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49069			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.63000	104.32029	10.63000	104.29070			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.21000	102.96249	8.21000	102.93980			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.79017			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00014			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.36505			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.36505			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.78146			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	20.31500	100.00000	20.26578			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	20.15010	100.00000	20.10128			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	64.90559	100.00000	64.74835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.90559	100.00000	64.74835			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	65.33154	100.00000	65.17153			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.61841			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.04799			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.72791	10.11000	104.74063			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.04799			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35033			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.07318			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.89752	2.76000	112.05482			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	108.97666	3.14000	112.03051			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.51350	8.25000	102.49099			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.08288			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.04799			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.04799			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.99247	3.10000	111.63064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	116.77314	2.40000	111.42347			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99948			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20014			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.21708			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000	103.07220	7.97000	103.05020			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.26546			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.24636			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.11915			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.13043			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000	103.24105	8.02000	103.21887			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000	103.24105	8.02000	103.21887			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.07000	102.09274	8.07000	102.07067			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99973			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.12532			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.12532			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	59.37356	100.17539	59.22950			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05210			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.67343			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.48853			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.52276			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.99749	9.35000	102.97150			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.99749	9.35000	102.97150			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43482			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43612			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.82775			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02061			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81111			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89932			0.00	0	4,000,000.00

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	99.89932			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.89932			0.00	0	4,000,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.89932			0.00	0	4,000,000.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.89932			0.00	0	4,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.89642			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89141			0.00	0	5,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89141			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89141			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89141			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89141			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89060			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.88500	105.64850	8.88500	105.62354			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.53310			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.03316			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.03316			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.97202			0.00	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	99.99978			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.76078			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.99966			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.53124			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.59807			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.53225			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.24518			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.98308			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.88258			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

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	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.78507			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40337			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87280			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87280			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87442			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76875			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87442			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.58393			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76880			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76880			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75823			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.13701	100.00000	6.12214			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	100.00000			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	100.78346			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.39000	95.64263	10.39000	95.91626			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.91000	95.02206	10.91000	97.48695			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77024			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.76364			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10377			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.09568			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.61568	8.80500	101.20132			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

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	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	100.00000	1.54791	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.23662	100.00000	26.17791			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.23662	100.00000	26.17791			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.00746	7.01000	36.61957			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	148.29691			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	0.00067	100.00000	0.00066			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00066			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.16500	101.01859	8.16500	128.19124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	7.78000	32.86557	7.78000	144.44716			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.78000	33.25236	7.78000	144.70222			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.66877			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.52914			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44845			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44845			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.44719			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10377			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52000	112.51924	8.52000	109.07375			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.65500	101.75279	8.65500	101.72924			0.00	0	920,000.00
COJ05	On 05/06/2023	Spot Bond	9.67000	116.49915	9.67000	116.46910			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.97000	106.60821	7.97000	106.58545			0.00	0	910,000.00
COJ07	On 23/03/2021	Spot Bond	9.26000	110.88581	9.26000	110.85855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	9.70000	98.26509	9.70000	98.23966			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.51000	99.86882	10.51000	99.84088			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.51000	92.57245	10.51000	92.54655			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.40506			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.43279			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31248			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.87910			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.38634			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10341			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.12000	95.25722	12.12000	96.74292			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.94176	100.00000	10.90759			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.84801			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.79000	97.75383	7.79000	98.71195			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75151			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.06048			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.16690			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.95384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On 25/08/2013	Spot Bond	6.97000	103.74232	6.97000	103.72275			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.77000	122.14331	6.77000	122.12109			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.92000	111.25539	7.92000	111.23151		698,425,200,000.00	88,185,000	39,233,322.00	
DV23	On 27/02/2023	Spot Bond	8.38000	113.72769	8.38000	113.70189		1,114,623,800,000.00	133,010,000	86,115,000.00	
E170	On 01/08/2020	Spot Bond	7.57000	137.35812	7.57000	137.32993			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	108.20573			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.48277			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.52328			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.54990			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.23106			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.56639		(120,000,000.00)	400,000	20,200,000.00	
EL28	On 02/05/2028	Spot Bond	2.04000	114.59690	2.02500	114.75882		2,040,000,000.00	1,000,000	71,970,000.00	
EL29	On 19/11/2029	Spot Bond	2.07500	101.90622	2.07500	101.86059		31,125,000,000.00	15,000,000	167,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.11000	111.64392	9.11000	111.61645			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.01000	112.31183	9.01000	112.28494			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.56000	104.55646	9.56000	104.52994			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17500	93.13753	10.17500	95.96629			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.55588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.70565			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43849			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.45703	100.00000	52.32995			0.00	0	42,834,800.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	87.80301	100.00000	87.59787			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	83.70354	100.00000	83.51712			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.67004	3.00000	126.61018			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.93000	109.62769	10.93000	109.59547			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.20599			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20242			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.51231			0.00	0	4,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.47500	84.03769	9.47500	98.57222			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.71027			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65046			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.63053			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.69875			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.57671			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.59979			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61828			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.57948			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.58039			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.60774			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.41000	105.07763	6.41000	105.05951			0.00	0	40,000,000.00
ES18	On 20/04/2018	Spot Bond	7.23000	109.66278	7.23000	109.64150		16,722,990,000.00		2,313,000	202,226,917.00
ES23	On 25/01/2023	Spot Bond	7.91000	117.91530	7.91000	117.89003		10,963,260,000.00		1,386,000	246,831,959.00
ES26	On 02/04/2026	Spot Bond	8.34500	97.85065	8.34500	97.82879		14,086,360,000.00		1,688,000	48,078,710.00
ES33	On 15/09/2033	Spot Bond	9.46000	84.44945	9.19000	86.55110		200,646,600,000.00		21,210,000	458,404,828.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50105			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16462			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.28909			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11890			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.55412	100.00000	11.52613			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.24370	100.00000	11.21646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67975			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70413			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78212			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82594			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.02000	104.67890	7.02000	104.65927			0.00	0	10,613,000.00
FRB05	On 21/12/2018	Spot Bond	8.95500	98.05735	8.95500	98.03375			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.15703			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15696			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.09573			0.00	0	270,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.47500			0.00	1,200,000	600,000.00
FRBC21	On 21/12/2018	Spot Bond	10.75500	105.06974	10.75500	105.03950			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.29957			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	74.40933	100.00000	74.21376			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.70000	127.06782	1.70000	127.86416			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.69000	136.60362	1.69000	271.53413			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	2.57500	100.88609	2.57500	146.11786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.54000	114.58260	2.54000	192.85549			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.18000	116.39744	7.18000	116.37513			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.89080	100.00000	30.82280			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.89080	100.00000	30.82280			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12900	55.89075	8.12900	55.14963			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.67259	9.50400	34.75852			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.43215	9.74000	33.51645			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	98.95027	100.00000	98.68850			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43306			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.79664			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00028			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.77347			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.77347			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.42457			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.75970			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99979			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.02069	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.02069	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.04953			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	107.12456			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.01663	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.65514	100.09221	10.62931			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99952			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70822			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99958			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99975			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	99.99977			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.99984			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23647			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14447			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23647			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13204			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.63098	13.22500	106.92021			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.19332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.19332			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.99980			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.29500	89.85824	3.29500	93.15881			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.63651			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.62477			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	98.19095			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.17524			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	101.25890			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.99969			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.99977			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.21011			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000	0.00000	98.34829			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.04607			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		2.94000	124.46841	2.94000	116.39453			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.99972			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.99971			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		2.92000	113.70246	2.92000	116.56991			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.48000	99.40355	0.48000	118.40150			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		2.94000	110.52102	2.94000	116.39453			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.46000	107.77163	1.46000	122.48798			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.53000	108.15865	1.53000	124.25022			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.19018			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	20.27715	100.00000	20.22803			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.06478			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.05595			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	110.16047	4.73000	110.10325			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.05704			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	99.99984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99976			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.99922			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99961			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99965			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05156			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	98.17323			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.11489			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.80243			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.66467	100.00000	7.61859			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59647			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.64000	102.10984	10.64000	101.25085			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51268			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.45000	102.52774	7.45000	101.66274			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18856			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.83908			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.97890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.15046			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.25804			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.60000	139.06519	3.60000	138.99724			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.54718			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.03635			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.14317			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.78851			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.36144			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.06305			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.01140			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.20000	130.89833	2.20000	260.18983			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.70000	136.48893	1.70000	271.30607			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.42000	128.52574	2.42000	255.47226			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.07000	106.40773	2.07000	124.31155			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.97532			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.67000	124.29304	1.67000	124.23864			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.39007			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.05208			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.85623			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.93007			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.75000	93.28860	2.75000	93.24501			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.84169	100.00000	0.83964			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.86732	104.97509	12.83477			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.76280			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.74476	101.07593	16.70380			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.35226	100.44759	9.32951			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11091			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.26510	100.76967	15.22786			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.94256			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81185			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.03472			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.80491			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.37000	102.12160	2.37000	102.07501			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.73583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10591			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07899			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.01000	100.48680	2.01000	106.13734			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.06353			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.04000	100.10105	2.04000	105.81193			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.48564			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18253			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	1.90000	134.18609	1.90000	338.02618			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09861			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.03500	105.37478	6.03500	105.35775			0.00	0	503,000.00
FRX15	On 14/03/2015	Spot Bond	6.40000	106.13029	6.40000	106.11212			0.00	0	4,719,000.00
FRX16	On 15/09/2016	Spot Bond	7.27000	104.18312	7.27000	104.16290			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71500	105.03358	7.71500	105.01198			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.84500	112.40446	7.84500	112.38084			0.00	0	3,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.44000	103.61585	8.44000	103.59258			0.00	0	1,012,000.00
FRX23	On 28/02/2023	Spot Bond	9.28000	92.06127	9.28000	92.69259			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.23000	110.93428	9.23000	110.90694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	9.97500	99.21416	9.97500	99.18748			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.03000	82.12376	10.03000	82.10180			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.43158			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.44508			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.34204			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.86500	103.78210	8.86500	103.75750			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74544			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.17628			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		74,424,000,000,000.00	744,240,000	744,240,000.00	
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.47975			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.68266			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61054			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.39305			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.14815			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.49678			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.94780			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.97053			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.01448			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.95139	100.00000	2.94486			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.06899			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.14464			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.18085			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.37803			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.19194			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.03422			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.37410			0.00	1,000,000	500,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.16017			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.88810			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.11907			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12754			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.88569			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93195			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71352			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.99053			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.99053			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	102.43219	100.00000	102.17221			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12010			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.15384			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55858	103.75956	7.55858	101.15487			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.04600			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16234			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.21295			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.91176	103.80487	7.91176	117.06290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.11763			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.23836			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28892			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.36258	103.86950	8.36258	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.37161			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.33967			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.38174			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.46624			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.80341			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22042			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.36292			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41676			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.73000	114.67441	7.73000	114.65038			0.00	0	31,018,000.00
HWAY23	On 07/12/2023	Spot Bond	1.47000	139.15636	1.47000	276.60999			0.00	0	76,100,000.00
HWAY24	On 07/12/2024	Spot Bond	1.45000	142.83560	1.45000	277.07701			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.13500	104.65294	9.13500	104.62712			0.00	0	12,004,000.00
HWAY35	On 31/07/2035	Spot Bond	9.13000	104.71684	9.13000	104.69102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.40000	113.05352	1.40000	113.00487			1,007,974,478,000.00	719,981,770	744,650,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	107.39410	2.20000	107.34553			2,728,272,756,000.00	240,123,980	726,878,980.00
I2050	On 31/12/2050	Spot Bond	2.33000	109.77569	2.33000	109.72566			213,515,631,300.00	91,637,610	270,817,610.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	91.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.07000	108.05992	7.07000	108.03952			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54800			0.00	10,000,000	10,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37010			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.86231			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.16650			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.58676			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.04500	103.51003	7.04500	103.49055			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.57000	107.22140	7.57000	107.19976			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21500	109.48232	8.21500	109.45837			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.97500	102.57623	6.97500	102.55701			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00986			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.53071			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.45000	109.72980	3.45000	109.67644			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.39000	105.23395	7.39000	105.21285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.80860			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.86073			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.30000	107.61836	0.30000	127.46829			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.67000	109.69836	1.67000	128.15726			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.36365			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.84258			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.91500	105.22472	7.91500	105.20240			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21711			0.00	0	20,270,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82197			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.61619			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.38500	98.33098	8.38500	98.30879			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.82000	95.43431	8.82000	95.41156			0.00	0	6,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.28995			0.00	0	120,000.00
IBL49	On 02/04/2018	Spot Bond	8.01500	85.17401	8.01500	98.90689			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00194	100.00000	0.00194			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.85369	5.00000	100.84009			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.85369	5.00000	100.84009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.94219	5.00000	101.92828			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.85369	5.00000	100.84009			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.07116	4.00000	101.06028			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.66646			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.61713			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.73724			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.07000	111.02035	9.07000	110.99344			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.78812			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.78812			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.71033			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.41791	100.00000	7.39994			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.70974			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.32009			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.11181			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.07000	102.07836	9.07000	102.05376			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37566			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.56291			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.76485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.01621			0.00	12,000,000	6,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.04378	100.00000	4.03028			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.01850	5.40000	98.91706			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.91706	5.40000	98.81583			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.40000	98.71481	5.40000	98.61400			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	100.00000	79.17570	100.00000	100.00000		87,400,000,000,000.00	874,000,000	734,000,000.00	
IND234	On 21/08/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.84203	5.25000	99.74176			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.53749	5.30000	99.43689			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.30000	99.33649	5.30000	99.23629			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	99.22199	5.40000	99.12014			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	99.12014	5.40000	99.01850			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	5.40000	98.81583	5.40000	98.71481			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76615			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.81697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	10.86417	105.34709	10.86417	104.20853			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.86417	102.78321	10.86417	102.56415			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.91915			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.25930			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92131			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.39027	6.50000	101.37254			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.45992			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33648			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.22853	100.00000	22.17468			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18254			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18254			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46646			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46646			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.68043			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.96744			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33216			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35203			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18830			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.18969			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.10507			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.02889			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01444			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.06456			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00664			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.06466			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.33216			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13377			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86676			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86676			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.22714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	60.05027	100.00000	59.90479	0.00	0	0.00			
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.94755	0.00	0	0.00			
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.59975	0.00	0	0.00			
IP259U	On 02/08/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078	0.00	0	0.00			
IP260U	On 27/06/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828	0.00	0	0.00			
IP261U	On 27/08/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561	0.00	0	0.00			
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.33215	0.00	0	0.00			
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18308	0.00	0	0.00			
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21003	0.00	0	0.00			
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.22804	0.00	0	0.00			
IPF06	On 13/04/2017	Spot Bond	8.08000	103.96071	8.08000	103.93822	0.00	0	0.00			
IPL4	On 29/03/2014	Spot Bond	6.91000	103.61886	6.91000	103.59973	0.00	0	7,000.00			
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36934	0.00	0	0.00			
IPL6	On 28/09/2017	Spot Bond	8.46500	106.86431	8.46500	106.84024	423,250,000,000.00	50,000,000	12,511,000.00			
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38495	0.00	0	0.00			
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.54955	0.00	0	0.00			
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.91792	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.25000	109.40126	8.25000	104.10681			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.30893			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.29918			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.76000	100.99334	2.76000	117.98392			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	3.75500	94.46389	3.75500	126.83098			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34402			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.65479			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.46608			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.45773			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.16747			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.86086			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98532			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.40000	91.42687	3.40000	92.18050			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.40000	91.35065	3.40000	96.64393			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.19528			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.47064			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14647			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.45500	110.22118	11.45500	110.18782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.24023			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75500	93.46139	3.75500	126.83098			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	95.01188	5.25000	99.91377			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.81336			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.81336	5.25000	99.71315			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.50873	5.30000	99.40818			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.30000	99.40818	5.30000	99.30784			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.30000	99.30784	5.30000	99.20770			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	99.19287	5.40000	99.09108			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	99.09108	5.40000	98.98949			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.88812			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.88812	5.40000	98.78695			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.40000	98.78695	5.40000	98.68599			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45769			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.74355			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.95415			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.96138			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.89754			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03342			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.82998			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79480			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65354			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55570			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.51772			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.56646			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35891			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76591			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82642			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	87.20379	100.00000	86.99764			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.30584	100.00000	58.16304			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.13133	100.00000	54.99776			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	54.68903	100.00000	54.51829			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.97463			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.28320	100.00000	9.26071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.09187	100.00000	30.01817			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22790			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.29617			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.22739	100.00000	37.11116			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.35416			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.13184			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.16000	146.56721	8.16000	146.53535			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.41188			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49402			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.56500	99.62610	8.56500	99.60302			0.00	0	1,917,000.00
LGL03	On 03/04/2018	Spot Bond	8.61500	66.79614	8.61500	97.84894			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.62007	8.00000	100.59862			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.19304			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.32000	98.91980	11.32000	98.89005		221,872,000,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.21165			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.09362			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.69021			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.49921			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.24574			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.83259			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.24596			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.76711			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.25059			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11196			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.71402			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.68438			0.00	0	3,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20929			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88413			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.07333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.01768			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.33471	100.00000	62.18204			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.36196	100.00000	59.21815			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.81387	100.00000	64.65514			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.73575	100.00000	33.65402			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.11213	100.00000	29.04161			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	26.15089	100.00000	26.08754			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.30500	104.92382	8.30500	104.90049			0.00	0	3,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.13781			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11725			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.12750			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.29765			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30768			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.35775			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.05424			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.21060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	7.70000	104.33106	7.70000	104.30952			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.37500	108.50966	8.37500	108.48507			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.08500	110.02341	9.08500	109.99640			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.20000	104.40980	6.20000	104.39239		143,840,000,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99992			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.99992			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.17000	105.12061	9.17000	105.09472			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22000	104.84236	7.22000	104.82215			0.00	0	24,500,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.37107			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.62500	101.02000	8.62500	100.99669			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32500	101.00662	8.32500	100.98411			0.00	0	4,106,000.00
MTN02	On 13/07/2014	Spot Bond	6.68000	108.00450	6.68000	107.98490			0.00	0	1,916,000.00
MTN03	On 13/07/2015	Spot Bond	7.27000	108.03622	7.27000	108.01492		282,076,000,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	8.27000	110.74495	8.27000	110.72016			0.00	0	1,105,000.00
MTN05	On 28/10/2013	Spot Bond	6.35500	101.61765	6.35500	101.60035			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94362			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.73202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.49225			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.40486	100.00000	6.38935			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16968	100.00000	0.16927			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.70595	100.00000	6.68971			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.78806	100.00000	6.77162			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.23737	100.89771	6.22214			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.32058	100.61875	6.30519			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	100.59630			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.60231			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.61734			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.62747			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.63848			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.64848			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.65334			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.71372			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.78387			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16968	100.00000	0.16927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16968	100.00000	0.16927			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.55000	98.87888	8.55000	98.85638			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.40040			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30680			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67919			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.38264			0.00	1,000,000	500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.90926			0.00	0	32,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.42331			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.27000	109.43795	7.27000	109.41672			0.00	0	3,609,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.44558			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.55500	116.64303	8.55500	116.61648			0.00	0	1,009,000.00
NBK4	On 28/10/2024	Spot Bond	10.33500	32.73842	10.33500	32.72960			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.32000	105.61676	7.32000	105.59602			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.17071			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.23810			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.83500	103.14169	6.83500	103.12286			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34157			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.52000	106.77103	7.52000	106.74960			0.00	0	116,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.93386			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	100.46858			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84401			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.43603			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.29635			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32401			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.47987			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.30550			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	101.04249			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.14149			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.97527			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.49717			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35803			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53639			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28392			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.34162			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.69232			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37083			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.02000	107.79643	8.02000	107.77341			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.46000	103.51095	5.46000	103.49567			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.46000	104.74506	6.46000	104.72667			0.00	0	610,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12496			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.71500	114.37444	11.71500	114.33906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.39093			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.37518			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.71000	159.36322	1.71000	159.29338			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.22000	109.79084	8.22000	109.76642			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12878			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11031			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11031			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.85000	108.76376	8.85000	108.95409			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.50763			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.94314			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.48102			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.47623			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49591			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.05000	108.73140	9.05000	110.46318			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.51560			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.49596			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.50769			0.00	0	8,400,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.25000	108.69947	9.25000	108.88288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.54702			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.52346			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.51554			0.00	0	200,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.66430			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.61659			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.53124			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.52500	134.55103	3.52500	134.48550			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.52000	105.46015	6.52000	105.44177			0.00	0	5,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.04500	118.93359	8.04500	118.90797		51,488,000,000.00		6,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.34000	126.76519	8.34000	126.73704		76,728,000,000.00		9,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.60500	170.15462	1.60500	170.08053			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.84000	129.12122	8.84000	129.09071		54,808,000,000.00		6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.15155			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12067			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.27172			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.90792			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.80677			0.00	87,570,000	128,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93006			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.48277			0.00	0	4,950,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.62292			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.24909	100.00000	16.20973			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.75954	100.00000	21.70624			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.81018	100.00000	21.75676			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.84057	100.00000	21.78707			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.56985	100.00000	22.51458			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.38017	100.00000	23.32291			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.44466	100.00000	28.37499			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.30000	106.96623	6.30000	106.94810			0.00	0	5,316,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.23656	100.00000	6.22145			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.49000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.43741	100.00000	33.35552			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.99506	100.00000	8.97327			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.98040			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.11239			0.00	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	90.65880	100.00000	90.44649			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59703			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40734			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86655			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.63534			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03263			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	0.00000		239,200,000,000,000.00	392,000,000	1,196,000,000.00	
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20853			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03366			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03395			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	0.00000		13,653,000,000,000.00	136,530,000	136,530,000.00	
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.03307			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03572			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03555			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	0.00000		3,500,000,000,000.00	35,000,000	35,000,000.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03800			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	100.00000	0.00000	100.00000	0.00000		6,220,000,000,000.00	62,200,000	62,200,000.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.43799		0.00	0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.48411		0.00	0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.50487		0.00	0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.55098		0.00	0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.74909		0.00	0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.79513		0.00	0	0.00	
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.64051		0.00	0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.01200		0.00	0	0.00	
R009	On 15/09/2014	Spot Bond	6.07000	112.27496	6.07000	112.25671		0.00	0	0.00	
R009P	On 15/09/2014	Spot Bond	6.08000	92.87728	6.08000	92.86216		0.00	0	0.00	
R010P	On 21/12/2025	Spot Bond	7.58000	39.45592	7.58000	39.44786		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	6.24000	118.49067	6.07000	118.85530		273,753,417,600,000.00	870,740,000	8,352,415,407.00	
R158	On 15/09/2015	Spot Bond	6.07000	118.87462	6.07000	112.25671		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	5.97000	87.68669	5.97000	87.67267		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.07000	125.09121	6.07000	125.07088		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	5.90000	82.85915	5.90000	82.84605		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	5.41000	104.36577	5.41000	104.35040			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.01000	120.31894	7.76000	122.65004		340,286,134,851,270.00	482,663,527	4,234,463,874.00	
R187P	On 21/12/2026	Spot Bond	7.50000	37.01018	7.50000	37.00269			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.42000	34.76975	7.42000	34.76279			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.20000	283.11526	1.20000	282.99510		332,992,872,000.00	277,494,060	276,275,000.00	
R201	On 21/12/2014	Spot Bond	5.88500	104.05647	5.71000	104.29537		18,858,947,415,000.00	204,579,000	695,591,450.00	
R202	On 07/12/2033	Spot Bond	2.05000	207.84680	2.05000	207.75381		6,545,129,492,700.00	192,746,094	1,460,598,744.00	
R203	On 28/02/2023	Spot Bond	7.72500	102.53073	7.50000	104.04253		71,572,769,265,000.00	265,083,400	4,146,303,400.00	
R203	On 15/09/2017	Spot Bond	6.95500	106.85904	6.76500	107.54905		74,095,906,235,000.00	653,617,000	6,821,452,000.00	
R204	On 21/12/2018	Spot Bond	7.14500	103.83296	6.95500	104.68943		100,502,797,139,460.00	066,171,748	6,265,625,556.00	
R2048	On 28/02/2048	Spot Bond	8.73000	102.88191	8.73000	102.85803		39,325,786,560,000.00	504,672,000	2,530,817,154.00	
R205	On 31/03/2014	Spot Bond	100.00000	65.91465	100.00000	65.75321			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.73000	104.21927	5.55500	104.30080		35,805,051,000,000.00	248,700,000	2,206,600,000.00	
R207	On 15/01/2020	Spot Bond	7.40000	102.36759	7.17000	103.53001		75,320,276,106,000.00	178,415,690	4,967,853,932.00	
R208	On 31/03/2021	Spot Bond	7.49500	97.16620	7.26000	98.48808		113,378,038,162,370.00	127,156,526	0,286,353,160.00	
R209	On 31/03/2036	Spot Bond	8.84000	76.17014	8.56000	78.38004		296,420,749,560,000.00	531,759,000	0,016,190,236.00	
R210	On 31/03/2028	Spot Bond	1.87000	159.34442	1.85500	159.56839		480,866,965,700.00	257,148,110	488,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.40000	117.13211	-0.40000	130.58889		(109,902,972,000.00)	274,757,430	138,902,430.00	
R212	On 31/01/2022	Spot Bond	1.20000	132.90720	1.10000	133.87446		7,076,321,817,600.00	896,934,848	1,328,819,990.00	
R213	On 28/02/2031	Spot Bond	8.64000	87.40029	8.37500	89.53955		143,299,005,120,000.00	585,533,000	5,031,381,810.00	
R214	On 28/02/2041	Spot Bond	8.60500	79.88980	8.60500	79.87151		135,309,356,920,000.00	724,504,000	7,803,009,029.00	
R224C	On 15/09/2013	Spot Bond	5.47000	98.72758	5.47000	98.71297		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.57000	96.04934	5.57000	96.03501		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.68000	93.32359	5.68000	93.30938		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.13000	90.06132	6.13000	90.04655		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.97000	87.68669	5.97000	87.67267		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.89000	85.32614	5.89000	85.31269		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.90000	82.85915	5.90000	82.84605		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.65500	94.64767	5.65500	99.98451		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.74500	97.20017	5.74500	97.19258		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.76500	94.47502	5.76500	94.46027		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.71500	91.89505	5.71500	91.88082		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	6.04000	88.77973	6.04000	88.76522		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	5.91000	86.44956	5.91000	86.43573		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	5.89000	84.01725	5.89000	84.00385		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	5.95000	81.44743	5.95000	81.43431			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74000	76.70857	6.74000	76.69460			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79000	74.04644	6.79000	74.03285			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.96000	71.02902	6.96000	71.01567			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.94000	68.71334	6.94000	68.70046			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.92000	66.48602	6.92000	66.47359			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.91000	64.30292	6.91000	64.29092			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.13000	61.23756	7.13000	61.22577			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.11000	59.21530	7.11000	59.20393			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.18000	56.87412	7.18000	56.86310			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.15000	55.03842	7.15000	55.02780			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.12000	53.27743	7.12000	53.26719			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.09000	51.58774	7.09000	51.57786			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.05000	50.01442	7.05000	50.00490			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.01000	48.50786	7.01000	48.49867			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.70000	43.55690	7.70000	43.54786			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.66000	42.12834	7.66000	42.11964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	7.62000	40.76237	7.62000	40.75400			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.58000	39.45592	7.58000	39.44786			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.54000	38.20611	7.54000	38.19834			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.50000	37.01018	7.50000	37.00269			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.46000	35.86554	7.46000	35.85833			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.42000	34.76975	7.42000	34.76279			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.05202			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.29637			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59654			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.51426			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.65169			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.76242	100.00000	11.73392			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24843			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.17392			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.21341			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24657			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50595			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.16261			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.93284			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.99463	100.00000	84.80276			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.93657			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20463			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.15506			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.55975			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.23265			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.37688			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.84400			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05436			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52718			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30507			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	101.66969			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.29181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.56745			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39694			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39694			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.31578			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56586			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.16219			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.43888			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.81274			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.78935			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25930			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.19462			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.24181	12.35000	107.20631			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21434			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.56114			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.77002	100.00000	12.73908			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.77002	100.00000	12.73908			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19891			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.66520	100.00000	54.53277			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.53351			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.17057	5.25000	102.15595			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.97233	100.00000	0.97000			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.60755	100.00000	6.59137			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.74462	100.00000	9.72102			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	10.80827	100.00000	13.33748			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.31525			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.10140			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.62000	109.21386	8.62000	109.18867			0.00	0	3,604,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.71056			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.37000	111.08519	7.37000	111.06334			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.54105			0.00	0	4,650,000.00
SBK14	On 01/12/2017	Spot Bond	8.81500	103.57097	8.81500	103.54656		528,900,000,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.13467			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.03764			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.01326			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.16935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.14633			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37000	104.70743	7.37000	104.68684			0.00	0	13,006,000.00
SBK9	On 10/04/2018	Spot Bond	8.55500	101.03131	8.55500	101.00818			0.00	0	5,604,000.00
SBK111	On 09/04/2014	Spot Bond	1.20000	132.30104	1.20000	132.24489			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.11184			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.53000	115.63075	7.53000	115.60752			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.39000	115.93661	7.39000	115.91375			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32000	116.08995	7.32000	116.06727			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16500	102.47563	8.16500	102.45335			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.46500	115.77262	7.46500	115.74956			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.43000	115.84911	7.43000	115.82614			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.03341			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.21335			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.91286			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48503			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.63438			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	90.41284	100.00000	90.19444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	7.81500	106.04204	7.81500	106.01995			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.74747			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.54166			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.93097			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.72644	100.00000	1.72260			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.92833			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.91000	107.10561	8.91000	107.07996			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.41000	105.71619	9.41000	105.68977			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.72336			0.00	0	270,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.00676			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48277			0.00	0	270,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.49735			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.44500	102.61260	8.44500	102.58954			0.00	0	2,425,000.00
SBS3	On 25/05/2026	Spot Bond	8.46000	98.57078	8.46000	98.54858			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.96000	98.73246	8.96000	98.70895			0.00	0	6,000.00
SBS9	On 07/07/2016	Spot Bond	7.25000	116.40757	7.25000	116.38467			0.00	0	110,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.76566	0.70000	124.71440			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.73000	136.14552	1.73000	270.62326			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	0.30000	108.86794	0.30000	127.46829			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.46000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.57815	100.00000	5.56463			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.83253	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.87000	111.47121	0.87000	124.99188			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.39027	6.50000	101.37254			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.86792			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.85708			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03384			0.00	1,000,000	20,750,000.00
SHS05	On 29/06/2017	Spot Bond	8.86500	99.42995	8.86500	99.40627			0.00	0	6,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.90214			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31283			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.50000	103.75378	6.50000	103.73548		6,500,000,000.00		1,000,000	500,000.00
SLI2	On 15/08/2016	Spot Bond	7.37000	109.61929	7.37000	109.59737		123,816,000,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.71000	109.21953	6.71000	99.87148		20,170,367,360.00		3,006,016	757,504.00
SNT01	On 15/09/2017	Spot Bond	8.21500	102.29939	8.21500	102.27702		305,598,000,000.00		37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.68911			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.53739			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.72539			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.54151			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.06500	103.93948	8.06500	103.91690			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.47509			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13485			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.18280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	8.94000	97.01117	8.94000	96.98799			590,236,680,000.00	66,022,000	38,438,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33089			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88573			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08060			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.86800	89.77447	8.86800	89.75319			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.93000	89.45777	8.93000	89.43642			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.95500	102.51555	6.95500	102.49630			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.43000	97.27730	8.43000	97.25511			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03613			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.94500	103.25563	7.94500	103.23378			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.97000	116.86074	6.97000	116.83898			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.15000	104.27787	2.15000	104.62836			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.90500	100.40910	7.90500	100.39580			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.12109			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.12236			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.98979			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.82795			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	100.00000	91.70854	100.00000	100.00000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.41569			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.62556			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.90635			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.48168			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.43769			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.33491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.22221			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.20823			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.17895			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.19206			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.13292			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.63000	114.98954	6.63000	114.96905			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.32000	107.16217	8.32000	107.13830			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.87133	100.00000	52.75302			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	42.14864	100.00000	42.04541			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.07097	100.00000	15.03446			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.76500	102.93893	6.76500	102.92031			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03497			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.44993			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80572			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.33592			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08601			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85514			0.00	3,000,000	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.32000	107.21672	7.32000	107.19542			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23259			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.54446			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.59025			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.11079			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.14496			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.32141	7.83000	103.29949			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09200			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.13472			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95582			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.09200			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.13472			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.07823	7.16000	102.98515			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.21840			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21158			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.37538			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35321			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.02139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.94508			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.14660			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.76023	101.06155	6.74352			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.08515			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.34220			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.23889			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.30716			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.02817			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09681			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.12085			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13802			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.12085			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.13802			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.14660			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11055			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13802			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.23243			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23243			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36967			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.40397			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36110			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.04600			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.08873			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.07164			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.93313			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.02000	108.26616	8.02000	108.24290		22,456,000,000.00	2,800,000	1,406,000.00	
TL20	On 22/02/2020	Spot Bond	7.34500	95.00806	7.34500	94.96543		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	7.70500	106.61165	7.70500	106.58975		15,753,643,000,000.00	044,600,000	991,317,000.00	
TN20	On 17/09/2020	Spot Bond	8.24000	114.85304	8.24000	114.82785		4,699,725,200,000.00	570,355,000	283,267,140.00	
TN23	On 06/11/2023	Spot Bond	8.51500	116.86666	8.51500	116.84018		2,345,039,515,000.00	275,401,000	115,384,140.00	
TN25	On 19/08/2025	Spot Bond	8.75000	108.72603	8.75000	108.70032		5,612,250,000,000.00	641,400,000	233,700,000.00	
TN27	On 14/11/2027	Spot Bond	8.81500	101.58912	8.81500	101.56530		259,822,125,000.00	29,475,000	6,004,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.86737		0.00	0	30,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.63093		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.64544			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.66405			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.66592			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.75748			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.94719			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27071			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32267			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.35381			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75134	10.00000	99.72376			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.75753	9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.76273	100.00000	9.73672			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.99351			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29887			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.59003			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.27696			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.57665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.09817			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.48634			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.91738			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.28000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.98000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10877			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05041			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02123			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96288			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94829			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91911			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86399			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90792			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53979			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51062			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43767			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.41530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.89044	100.00000	98.63020			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05719			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62596			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92256			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54182			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.66000	114.49176	8.66000	114.46540			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.81966			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.25514			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.62935			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.10500	106.44518	9.10500	106.41942			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	90.23205	100.00000	90.01514			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	89.92552	100.00000	89.71927			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	90.36506	100.00000	90.14784			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87912			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88109			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.75976			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.78888			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86569			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.86144			0.00	0	1,000,000.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.33693			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	135.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.43000	116.76560	6.43000	116.74553			0.00	0	93,005,000.00
WS05	On 01/08/2018	Spot Bond	0.09000	195.31057	-0.09000	249.95126		(23,400,000.00)	260,000	30,130,000.00	
WSP1	On 28/05/2015	Spot Bond	6.47000	105.11142	6.47000	105.09323			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27000	106.40701	7.27000	106.38637			0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.51000	107.60849	7.51000	107.58693			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.79500	106.93956	7.79500	106.91734			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.80000	107.57874	7.80000	107.55638			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.68500	98.90625	5.68500	98.89101			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.74500	97.51356	5.74500	97.49860			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.02000	88.68334	6.02000	88.66881			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.73500	95.70736	5.73500	95.69257			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.74500	94.36042	5.74500	94.34565			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95000	87.24169	5.95000	87.22772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.72500	92.19222	5.72500	92.17808			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02000	88.66881	6.02000	88.65428			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.90000	65.33536	6.90000	65.32332			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04390	100.00000	0.04382			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.21250	100.00000	29.15707			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.88585	100.00000	29.82914			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.66043	100.00000	23.61554			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.66043	100.00000	23.61554			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.99249	100.00000	20.95266			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.99249	100.00000	20.95266			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.86765	100.00000	19.82996			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.50000	100.00000	12.47628			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.50000	100.00000	12.47628			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.83021	100.00000	11.80777			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.51620	100.00000	10.49624			0.00	0	0.00
Total for j-Bonds :								1,197,146,940,672,760.00	194,669,809	106 699 406 082.00	

Grand Total: **17,147,587,245,010.00** **194,729,174** **06 701 460 975.00**