



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.33340	9.33340	9.29130	9.29130		12.64	649,137,970.00	69,550	533,792.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	19.38660	0.01939	18.93190	0.01893	19.387	16.69	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	935.98660	0.93599	977.63190	0.97763	935.987	16.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	6.09370	0.00609	6.21550	0.00622	6.094	19.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,522.69370	1.52269	1,564.91550	1.56492	1,522.694	19.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	4.76450	0.00476	4.91020	0.00491	4.764	20.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,671.36450	1.67136	1,713.61020	1.71361	1,671.365	20.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	48.01680	0.04802	45.21420	0.04521	48.017	14.69	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	564.61680	0.56462	603.91420	0.60391	564.617	14.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	43.64350	0.04364	41.23470	0.04123	43.644	14.89	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	600.24350	0.60024	639.93470	0.63993	600.243	14.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	33.73110	0.03373	32.17990	0.03218	33.731	15.44	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	700.33110	0.70033	740.87990	0.74088	700.331	15.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	151.43050	0.15143	138.16380	0.13816	151.430	12.84	0.00	0	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	218.03050	0.21803	246.86380	0.24686	218.030	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	117.74380	0.11774	107.68500	0.10768	117.744	13.24	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	284.34380	0.28434	316.38500	0.31639	284.344	13.24	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	70.28250	0.07028	64.89510	0.06490	70.283	14.04	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	436.88250	0.43688	473.59510	0.47360	436.883	14.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	205.94270	0.20594	185.85660	0.18586	205.943	12.58	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	152.54270	0.15254	174.55660	0.17456	152.543	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	195.59620	0.19560	176.30790	0.17631	195.596	12.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	162.19620	0.16220	185.00790	0.18501	162.196	12.60	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	171.29510	0.17130	156.20210	0.15620	171.295	12.64	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	187.89510	0.18790	214.90210	0.21490	187.895	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	263.07330	0.26307	238.95110	0.23895	263.073	12.50	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	109.67330	0.10967	127.65110	0.12765	109.673	12.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	250.93090	0.25093	227.61510	0.22762	250.931	12.51	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	117.53090	0.11753	136.31510	0.13632	117.531	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	222.13800	0.22214	200.84400	0.20084	222.138	12.56	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	138.73800	0.13874	159.54400	0.15954	138.738	12.56	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	387.71080	0.38771	356.72430	0.35672	387.711	12.35	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	54.31080	0.05431	65.42430	0.06542	54.311	12.35	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	315.14410	0.31514	287.85300	0.28785	315.144	12.43	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	81.74410	0.08174	96.55300	0.09655	81.744	12.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	281.95070	0.28195	256.62480	0.25662	281.951	12.47	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	98.55070	0.09855	115.32480	0.11532	98.551	12.47	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	592.61890	0.59262	554.19130	0.55419	592.619	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	19.21890	0.01922	22.89130	0.02289	19.219	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	556.17050	0.55617	518.35940	0.51836	556.171	12.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	22.77050	0.02277	27.05940	0.02706	22.771	12.54	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	511.42050	0.51142	474.49770	0.47450	511.421	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	28.02050	0.02802	33.19770	0.03320	28.021	12.40	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	648.21570	0.64822	609.00220	0.60900	648.216	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	14.81570	0.01482	17.70220	0.01770	14.816	12.82	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	611.03550		0.61104	572.32840	0.57233	611.036	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	17.63550		0.01764	21.02840	0.02103	17.635	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	601.81170		0.60181	563.24230	0.56324	601.812	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	18.41170		0.01841	21.94230	0.02194	18.412	12.68	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	839.33320		0.83933	798.44020	0.79844	839.333	13.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	5.93320		0.00593	7.14020	0.00714	5.933	13.38	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	742.85970		0.74286	702.65030	0.70265	742.860	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	9.45970		0.00946	11.35030	0.01135	9.460	13.10	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	666.96450		0.66696	627.52200	0.62752	666.964	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	13.56450		0.01356	16.22200	0.01622	13.565	12.88	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,133.43850		2.13344	2,091.34760	2.09135	2,133.439	19.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.03850		0.00004	0.04760	0.00005	0.039	19.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.44870		9.44870	9.40580	9.40580		13.70	11,499,067.90	1,217	61,661.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	114.53060		0.11453	112.63130	0.11263	114.531	16.46	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	985.83060		0.98583	1,026.83130	1.02683	985.831	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	58.33110		0.05833	59.06190	0.05906	58.331	18.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,609.63110		1.60963	1,653.26190	1.65326	1,609.631	18.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	197.98670		0.19799	190.93120	0.19093	197.987	14.91	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	599.28670		0.59929	635.13120	0.63513	599.287	14.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	186.07020		0.18607	180.06740	0.18007	186.070	15.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	637.37020		0.63737	674.26740	0.67427	637.370	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	131.00900		0.13101	128.20260	0.12820	131.009	16.06	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	882.30900		0.88231	922.40260	0.92240	882.309	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	257.54420		0.25754	246.91490	0.24691	257.544	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	448.84420		0.44884	481.11490	0.48111	448.844	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	254.32710		0.25433	243.88670	0.24389	254.327	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	455.62710		0.45563	488.08670	0.48809	455.627	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	251.14860		0.25115	240.89970	0.24090	251.149	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	462.44860		0.46245	495.09970	0.49510	462.449	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	398.74170		0.39874	378.92140	0.37892	398.742	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	250.04170		0.25004	273.12140	0.27312	250.042	13.44	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	373.56360		0.37356	354.96220	0.35496	373.564	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	274.86360		0.27486	299.16220	0.29916	274.864	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	349.66680		0.34967	332.25510	0.33226	349.667	13.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	300.96680		0.30097	326.45510	0.32646	300.967	13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	772.81100		0.77281	738.29120	0.73829	772.811	13.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	74.11100		0.07411	82.49120	0.08249	74.111	13.20	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	577.56300		0.57756	550.13430	0.55013	577.563	12.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	128.86300		0.12886	144.33430	0.14433	128.863	12.92	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	453.02390		0.45302	430.70030	0.43070	453.024	13.27	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	204.32390		0.20432	224.90030	0.22490	204.324	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,151.39160		2.15139	2,108.98360	2.10898	2,151.392	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.69160		0.00269	3.18360	0.00318	2.692	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	988.56060		0.98856	950.94700	0.95095	988.561	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	39.86060		0.03986	45.14700	0.04515	39.861	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	814.52190		0.81452	779.30810	0.77931	814.522	13.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	65.82190		0.06582	73.50810	0.07351	65.822	13.26	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.55620		9.55620	9.51230	9.51230		14.39	17,478,289.80	1,829	23,443.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	229.90260		0.22990	0.00000	0.00000	229.903	16.36	91,961.04	400	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	973.70260		0.97370	0.00000	0.00000	973.703	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	134.61730		0.13462	133.46750	0.13347	134.617	18.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,578.41730		1.57842	1,621.16750	1.62117	1,578.417	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	386.74240		0.38674	0.00000	0.00000	386.742	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	530.54240		0.53054	0.00000	0.00000	530.542	14.77	212,216.96	400	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	353.52330		0.35352	0.00000	0.00000	353.523	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	597.32330		0.59732	0.00000	0.00000	597.323	15.03	238,929.32	400	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	235.62730		0.23563	230.10020	0.23010	235.627	16.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	949.42730		0.94943	987.80020	0.98780	949.427	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	717.24420		0.71724	688.04730	0.68805	717.244	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	188.94420		0.18894	203.64730	0.20365	188.944	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	613.49900		0.61350	588.40780	0.58841	613.499	13.70	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	257.29900		0.25730	276.10780	0.27611	257.299	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	390.24290		0.39024	376.82000	0.37682	390.243	14.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	524.04290		0.52404	554.52000	0.55452	524.043	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	787.90380		0.78790	756.68690	0.75669	787.904	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	159.60380		0.15960	172.28690	0.17229	159.604	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	752.13640		0.75214	721.91200	0.72191	752.136	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	173.83640		0.17384	187.51200	0.18751	173.836	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	736.60520		0.73661	706.83110	0.70683	736.605	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	180.40520		0.18041	194.53110	0.19453	180.405	13.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,587.94720		1.58795	1,545.98930	1.54599	1,587.947	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	31.74720		0.03175	33.68930	0.03369	31.747	14.92	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	921.94300		0.92194	887.46430	0.88746	921.943	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	115.74300		0.11574	125.16430	0.12516	115.743	13.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	808.23740		0.80824	776.47770	0.77648	808.237	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	152.03740		0.15204	164.17770	0.16418	152.037	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,166.71050		2.16671	2,123.48900	2.12349	2,166.710	16.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.51050		0.01051	11.18900	0.01119	10.510	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.67130		9.67130	9.62660	9.62660		14.99	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	315.49770		0.31550	305.96920	0.30597	315.498	16.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,144.19770		1.14420	1,179.36920	1.17937	1,144.198	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	233.77000		0.23377	228.29780	0.22830	233.770	18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,562.47000		1.56247	1,601.69780	1.60170	1,562.470	18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	583.51270		0.58351	560.81660	0.56082	583.513	14.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	502.21270		0.50221	524.21660	0.52422	502.213	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	579.32680		0.57933	556.80890	0.55681	579.327	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	508.02680		0.50803	530.20890	0.53021	508.027	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	575.17520		0.57518	552.89360	0.55289	575.175	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	513.87520		0.51388	536.29360	0.53629	513.875	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,542.25470		1.54225	1,498.85720	1.49886	1,542.255	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	70.95470		0.07095	72.25720	0.07226	70.955	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,113.17700		1.11318	1,074.39480	1.07439	1,113.177	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	141.87700		0.14188	147.79480	0.14779	141.877	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	745.11500		0.74511	716.31490	0.71631	745.115	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	323.81500		0.32382	339.71490	0.33971	323.815	14.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,004.22700		2.00423	1,959.99450	1.95999	2,004.227	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	32.92700		0.03293	33.39450	0.03339	32.927	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.74280		9.74280	9.69760	9.69760		15.49	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	699.54730		0.69955	673.55290	0.67355	699.547	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	556.74730		0.55675	575.95290	0.57595	556.747	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	695.36530		0.69537	669.53260	0.66953	695.365	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	562.56530		0.56257	581.93260	0.58193	562.565	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	703.76090		0.70376	677.60450	0.67760	703.761	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	550.96090		0.55096	570.00450	0.57000	550.961	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.83350		9.83350	9.78910	9.78910		15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,514.02360		1.51402	1,471.23620	1.47124	1,514.024	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	230.52360		0.23052	232.13620	0.23214	230.524	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	887.98340		0.88798	860.92530	0.86093	887.983	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	654.48340		0.65448	671.82530	0.67183	654.483	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,958.99720		1.95900	1,914.92090	1.91492	1,958.997	15.11	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	125.49720		0.12550	125.82090	0.12582	125.497	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,591.28490		1.59128	1,548.19030	1.54819	1,591.285	14.81	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 12/12/2014	Foreign Exchange Future	8.45	Put	207.78490		0.20778	209.09030	0.20909	207.785	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,552.43880		1.55244	1,509.48970	1.50949	1,552.439	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	218.93880		0.21894	220.38970	0.22039	218.939	14.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.69220		10.69220	10.65200	10.65200		17.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,962.44250		1.96244	1,924.38080	1.92438	1,962.443	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	420.24250		0.42024	422.38080	0.42238	420.243	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,930.12840		1.93013	1,892.36930	1.89237	1,930.128	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	437.92840		0.43793	440.36930	0.44037	437.928	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,898.24730		1.89825	1,860.79990	1.86080	1,898.247	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	456.04730		0.45605	458.79990	0.45880	456.047	15.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.33340		9.33340	9.29130	9.29130		12.64	84,000.60	9	917.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	61,103.55320		0.61104	57,232.83660	0.57233	61,103.553	12.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	1,763.55320		0.01764	2,102.83660	0.02103	1,763.553	12.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	60,181.16840		0.60181	56,324.23220	0.56324	60,181.168	12.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	1,841.16840		0.01841	2,194.23220	0.02194	1,841.168	12.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	59,261.88530		0.59262	55,419.12910	0.55419	59,261.885	12.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	1,921.88530		0.01922	2,289.12910	0.02289	1,921.885	12.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.44870		9.44870	9.40580	9.40580		13.70	0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	66,054.19430		0.66054	62,816.74200	0.62817	66,054.194	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	10,184.19430		0.10184	11,236.74200	0.11237	10,184.194	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	65,279.70630		0.65280	62,058.74840	0.62059	65,279.706	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	10,409.70630		0.10410	11,478.74840	0.11479	10,409.706	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	64,509.28370		0.64509	61,304.97360	0.61305	64,509.284	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	10,639.28370		0.10639	11,724.97360	0.11725	10,639.284	13.02	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.55620		9.55620	9.51230	9.51230		14.39	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	46,871.00700		0.46871	45,064.74410	0.45065	46,871.007	14.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	40,251.00700		0.40251	42,834.74410	0.42835	40,251.007	14.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	46,431.40150		0.46431	44,648.26490	0.44648	46,431.402	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	40,811.40150		0.40811	43,418.26490	0.43418	40,811.401	14.29	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	45,995.26770		0.45995	44,249.85220	0.44250	45,995.268	14.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	41,375.26770		0.41375	44,019.85220	0.44020	41,375.268	14.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.22320		14.22320	14.17830	14.17830		10.69	2,417,944.00	170	18,258.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,224.09390		2.22409	2,180.61480	2.18061	2,224.094	16.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.89390		0.00089	2.31480	0.00231	0.894	16.56	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,236.40300		1.23640	1,195.82540	1.19583	1,236.403	13.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	13.20300		0.01320	17.52540	0.01753	13.203	13.89	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	513.19970		0.51320	489.61300	0.48961	513.200	11.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	79.99970		0.08000	101.31300	0.10131	80.000	11.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	27.02700		0.02703	30.29470	0.03029	27.027	13.54	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,103.82700		1.10383	1,151.99470	1.15199	1,103.827	13.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	161.93370		0.16193	166.35550	0.16636	161.934	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	338.73370		0.33873	388.05550	0.38806	338.734	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	93.63950		0.09364	99.18210	0.09918	93.640	11.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	520.43950		0.52044	570.88210	0.57088	520.439	11.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	66.22830		0.06623	71.42030	0.07142	66.228	11.72	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	643.02830		0.64303	693.12030	0.69312	643.028	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	505.45490		0.50545	482.39390	0.48239	505.455	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	82.25490		0.08225	104.09390	0.10409	82.255	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	497.75830		0.49776	475.22970	0.47523	497.758	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	84.55830		0.08456	106.92970	0.10693	84.558	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	183.47620		0.18348	187.14980	0.18715	183.476	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	300.27620		0.30028	348.84980	0.34885	300.276	10.93	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.39250		14.39250	14.34700	14.34700		12.06	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	300.67870		0.30068	307.74120	0.30774	300.679	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	668.17870		0.66818	720.74120	0.72074	668.179	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	307.08070		0.30708	314.08630	0.31409	307.081	12.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	654.58070		0.65458	707.08630	0.70709	654.581	12.48	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	303.86290		0.30386	310.89780	0.31090	303.863	12.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	661.36290		0.66136	713.89780	0.71390	661.363	12.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.55280		14.55280	14.50630	14.50630		12.61	145,528.00	10	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	453.52870		0.45353	462.58470	0.46258	453.529	13.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	810.72870		0.81073	866.28470	0.86628	810.729	13.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	460.18130		0.46018	469.17980	0.46918	460.181	13.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	797.38130		0.79738	852.87980	0.85288	797.381	13.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	456.84560		0.45685	465.87120	0.46587	456.846	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	804.04560		0.80405	859.57120	0.85957	804.046	13.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.72650		14.72650	14.67930	14.67930		13.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	936.48480		0.93648	940.92280	0.94092	936.485	12.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	519.98480		0.51998	571.62280	0.57162	519.985	12.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	946.87120		0.94687	951.16290	0.95116	946.871	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	510.37120		0.51037	561.86290	0.56186	510.371	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	941.66590		0.94167	946.03140	0.94603	941.666	12.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	515.16590		0.51517	566.73140	0.56673	515.166	12.89	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09410		0.09410	0.09360	0.09360		21.74	19,008.20	202	16,545.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	552.02370		0.00552	518.19470	0.00518	552.024	21.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	142.02370		0.00142	158.19470	0.00158	142.024	21.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	118.10250		0.00118	109.85310	0.00110	118.103	22.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	708.10250		0.00708	749.85310	0.00750	708.103	22.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	18.38940		0.00018	17.62730	0.00018	18.389	24.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,608.38940		0.01608	1,657.62730	0.01658	1,608.389	24.45	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09530		0.09530	0.09490	0.09490		20.84	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	779.70550		0.00780	759.33060	0.00759	779.706	19.96	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	249.70550		0.00250	269.33060	0.00269	249.705	19.96	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	313.51120		0.00314	309.85770	0.00310	313.511	20.84	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
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	783.51120		0.00784	819.85770	0.00820	783.511	20.84		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	120.89680		0.00121	122.55150	0.00123	120.897	22.52		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,590.89680		0.01591	1,632.55150	0.01633	1,590.897	22.52		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.16600		12.16600	12.16120	12.16120		12.25		3,588,970.00	295	69,130.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	114.02600		0.11403	116.68690	0.11669	114.026	13.11		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	448.02600		0.44803	455.48690	0.45549	448.026	13.11		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	85.87790		0.08588	88.47660	0.08848	85.878	13.43		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	549.87790		0.54988	557.27660	0.55728	549.878	13.43		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	65.78850		0.06579	68.23370	0.06823	65.789	13.72		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	649.78850		0.64979	657.03370	0.65703	649.788	13.72		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	449.71420		0.44971	448.89910	0.44890	449.714	12.08		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	83.71420		0.08371	87.69910	0.08770	83.714	12.08		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	260.07490		0.26007	261.66220	0.26166	260.075	12.23		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	194.07490		0.19407	200.46220	0.20046	194.075	12.23		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	212.60610		0.21261	214.73220	0.21473	212.606	12.38		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	246.60610		0.24661	253.53220	0.25353	246.606	12.38		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	920.52620		0.92053	916.63350	0.91663	920.526	12.96		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	14.52620		0.01453	15.43350	0.01543	14.526	12.96		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	788.00020		0.78800	784.57460	0.78457	788.000	12.47		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	22.00020		0.02200	23.37460	0.02337	22.000	12.47		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	525.86460		0.52586	524.22880	0.52423	525.865	12.03		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	59.86460		0.05986	63.02880	0.06303	59.865	12.03		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	939.68460		0.93968	935.73780	0.93574	939.685	13.03		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	13.68460		0.01368	14.53780	0.01454	13.685	13.03		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	930.09900		0.93010	926.17940	0.92618	930.099	13.00		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	14.09900		0.01410	14.97940	0.01498	14.099	13.00		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.32470		12.32470	12.31930	12.31930		13.13		0.00	0	17,711.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	400.66960		0.40067	403.94160	0.40394	400.670	13.23		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	425.96960		0.42597	434.64160	0.43464	425.970	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	238.10340		0.23810	241.66380	0.24166	238.103	14.23	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	763.40340		0.76340	772.36380	0.77236	763.403	14.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	573.46050		0.57346	575.12830	0.57513	573.461	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	258.76050		0.25876	265.82830	0.26583	258.760	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	522.71240		0.52271	524.88940	0.52489	522.712	12.95	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	298.01240		0.29801	305.58940	0.30559	298.012	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	445.47150		0.44547	448.41370	0.44841	445.472	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	370.77150		0.37077	379.11370	0.37911	370.772	13.09	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	889.69340		0.88969	888.50740	0.88851	889.693	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	114.99340		0.11499	119.20740	0.11921	114.993	12.73	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	585.18880		0.58519	586.73900	0.58674	585.189	12.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	250.48880		0.25049	257.43900	0.25744	250.489	12.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	579.30410		0.57930	580.91470	0.58091	579.304	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	254.60410		0.25460	261.61470	0.26161	254.604	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.47440		12.47440	12.46830	12.46830		13.81	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,377.35160		1.37735	1,375.29080	1.37529	1,377.352	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	102.95160		0.10295	106.99080	0.10699	102.952	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,180.18200		1.18018	1,179.05170	1.17905	1,180.182	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	148.78200		0.14878	153.75170	0.15375	148.782	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,141.26590		1.14127	1,140.33110	1.14033	1,141.266	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	159.86590		0.15987	165.03110	0.16503	159.866	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,102.95710		1.10296	1,102.21150	1.10221	1,102.957	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	171.55710		0.17156	176.91150	0.17691	171.557	13.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.63730		12.63730	12.62980	12.62980		14.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	747.58840		0.74759	749.76230	0.74976	747.588	14.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	610.28840		0.61029	619.96230	0.61996	610.288	14.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	743.12520		0.74313	745.30550	0.74531	743.125	14.24	0.00	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	12.51	Put	615.82520		0.61583	625.50550	0.62551	615.825	14.24	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	752.07150		0.75207	754.23860	0.75424	752.071	14.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	604.77150		0.60477	614.43860	0.61444	604.772	14.21	0.00	0	0.00
2025	On 02/05/2013	Bond Future			117.91325		117.91325	117.91560				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,499.58000		4.49958	4,501.93000	4.50193	4,499.580		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			114.76627		114.76627	114.87573				0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,161.79000		3.16179	3,271.25000	3.27125	3,161.790		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			118.71744		118.71744	119.01450				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,119.62000		1.11962	1,416.68000	1.41668	1,119.620		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			506.22200		506.22200	507.10900				5,062,220.00	1	10.00
AL7T	On 01/08/2013	Index Future			512.81800		512.81800	513.71700				5,128,180.00	1	1.00
AL7T	On 07/11/2013	Index Future			520.16300		520.16300	521.08200				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			452.10400		452.10400	452.96100				953,939,440.00	211	771.00
ALBI	On 01/08/2013	Index Future			457.99400		457.99400	458.86300				966,367,340.00	211	333.00
ALBI	On 07/11/2013	Index Future			464.55400		464.55400	465.44200				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.52680		9.52680	9.53830			8.45	123,848.40	13	11,828.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	776.25520		0.77626	788.77930	0.78878	776.255		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	9.45520		0.00946	10.47930	0.01048	9.455		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	795.69860		0.79570	808.19470	0.80819	795.699		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	8.89860		0.00890	9.89470	0.00989	8.899		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	785.97250		0.78597	798.48240	0.79848	785.973	13.37	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	9.17250		0.00917	10.18240	0.01018	9.173	13.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.57890		9.57890	9.59030	9.59030		9.58	0.00	0	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	63.23940		0.06324	67.46700	0.06747	63.239	11.65	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	784.33940		0.78434	777.16700	0.77717	784.339	11.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	732.03880		0.73204	744.23090	0.74423	732.039	11.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	53.13880		0.05314	53.93090	0.05393	53.139	11.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	722.62670		0.72263	734.79660	0.73480	722.627	11.27	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	53.72670		0.05373	54.49660	0.05450	53.727	11.27	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	398.20630		0.39821	408.79710	0.40880	398.206	9.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	119.30630		0.11931	118.49710	0.11850	119.306	9.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,110.73090		1.11073	1,123.52130	1.12352	1,110.731	13.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	31.83090		0.03183	33.22130	0.03322	31.831	13.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	826.72710		0.82673	839.11510	0.83912	826.727	12.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	47.82710		0.04783	48.81510	0.04882	47.827	12.09	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	741.46210		0.74146	753.67700	0.75368	741.462	11.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	52.56210		0.05256	53.37700	0.05338	52.562	11.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.62800		9.62800	9.63880	9.63880		10.44	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	81.79760		0.08180	89.42170	0.08942	81.798	12.03	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,053.79760		1.05380	1,050.62170	1.05062	1,053.798	12.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	398.09590		0.39810	407.73350	0.40773	398.096	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	240.09590		0.24010	238.93350	0.23893	240.096	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	392.83510		0.39284	402.35540	0.40236	392.835	10.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	244.83510		0.24484	243.55540	0.24356	244.835	10.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	333.75670		0.33376	341.83660	0.34184	333.757	10.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	305.75670		0.30576	303.03660	0.30304	305.757	10.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,091.98950		1.09199	1,103.33970	1.10334	1,091.989	12.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	63.98950		0.06399	64.53970	0.06454	63.989	12.79	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	403.41240		0.40341	413.16050	0.41316	403.412	10.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	235.41240		0.23541	234.36050	0.23436	235.412	10.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.68020		9.68020	9.69050	9.69050		10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	481.51500		0.48151	490.33810	0.49034	481.515	10.75	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	311.31500		0.31131	309.83810	0.30984	311.315	10.75	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	491.74830		0.49175	500.73010	0.50073	491.748	10.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	301.54830		0.30155	300.23010	0.30023	301.548	10.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	486.61020		0.48661	495.51300	0.49551	486.610	10.74	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	306.41020		0.30641	305.01300	0.30501	306.410	10.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.19090		10.19090	10.21050	10.21050		12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,036.86610		3.03687	3,054.78060	3.05478	3,036.866	15.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.96610		0.09597	94.28060	0.09428	95.966	15.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,988.59400		2.98859	3,006.46970	3.00647	2,988.594	15.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	97.69400		0.09769	95.96970	0.09597	97.694	15.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,940.34320		2.94034	2,958.18400	2.95818	2,940.343	15.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	99.44320		0.09944	97.68400	0.09768	99.443	15.49	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.07960		9.07960	9.04600	9.04600		10.01	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	219.89180		0.21989	199.97770	0.19998	219.892	10.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	80.29180		0.08029	93.97770	0.09398	80.292	10.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	213.29130		0.21329	193.78110	0.19378	213.291	10.14	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	83.69130		0.08369	97.78110	0.09778	83.691	10.14	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	206.79420		0.20679	187.69090	0.18769	206.794	10.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	87.19420		0.08719	101.69090	0.10169	87.194	10.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.17240		9.17240	9.13800	9.13800		11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	311.91480		0.31191	295.16340	0.29516	311.915	11.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	229.51480		0.22951	247.16340	0.24716	229.515	11.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	306.57890		0.30658	290.09640	0.29010	306.579	11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	234.17890		0.23418	252.09640	0.25210	234.179	11.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	301.30450		0.30130	285.08620	0.28509	301.305	11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	238.90450		0.23890	257.08620	0.25709	238.905	11.62	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.21930		0.21930	0.20150	0.20150			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			130.18150		130.18150	117.06420	117.06420			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			28.57970		28.57970	27.86810	27.86810			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			125.32990		125.32990	-56.69810	-56.69810			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			699.85820		699.85820	-130.74730	-130.74730			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			28.57970		28.57970	27.86810	27.86810			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			111.37590		111.37590	132.36410	132.36410			0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			0.00000		0.00000	65.16400	65.16400			0.00	0	0.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			244.35470		244.35470	225.84340	225.84340			0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			5.87660		5.87660	8.83440	8.83440			0.00	0	10,000.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			39.54170		39.54170	42.07400	42.07400			0.00	0	20,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.97590		9.97590	9.98870	9.98870		12.40	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	473.95260		0.47395	491.03460	0.49103	473.953	11.92	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	38.05260		0.03805	42.33460	0.04233	38.053	11.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	465.76330		0.46576	482.54700	0.48255	465.763	11.93	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	39.86330		0.03986	43.84700	0.04385	39.863	11.93	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	457.63790		0.45764	474.43300	0.47443	457.638	11.94	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	41.73790		0.04174	45.73300	0.04573	41.738	11.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.11150		10.11150	10.12450		10.12450	13.47	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	484.67180		0.48467	503.61890	0.50362	484.672	13.13	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	213.17180		0.21317	219.11890	0.21912	213.172	13.13	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	478.89010		0.47889	497.75070	0.49775	478.890	13.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	217.39010		0.21739	223.25070	0.22325	217.390	13.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	473.15800		0.47316	491.92980	0.49193	473.158	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	221.65800		0.22166	227.42980	0.22743	221.658	13.15	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	574.26310		0.57426	577.55830	0.57756	574.263	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	388.56310		0.38856	391.85830	0.39186	388.563	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	569.24790		0.56925	572.55150	0.57255	569.248	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	393.54790		0.39355	396.85150	0.39685	393.548	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	564.27120		0.56427	567.58300	0.56758	564.271	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	398.57120		0.39857	401.88300	0.40188	398.571	13.05	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry			9.28880		9.28880	9.22880		9.22880	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Call	278.80000		0.27880	220.00940	0.22001	278.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Put	0.00000		0.00000	1.20940	0.00121	0.000	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Call	228.80000		0.22880	171.65810	0.17166	228.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Put	0.00000		0.00000	2.85810	0.00286	0.000	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.12	Call	168.80000		0.16880	116.44930	0.11645	168.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.12	Put	0.00000		0.00000	7.64930	0.00765	0.000	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Call	348.80000		0.34880	289.15060	0.28915	348.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Put	0.00000		0.00000	0.35060	0.00035	0.000	13.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/04/2013	Any day expiry	8.95	Call	338.80000		0.33880	279.21910	0.27922	338.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Put	0.00000		0.00000	0.41910	0.00042	0.000	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Call	328.80000		0.32880	269.30070	0.26930	328.800	13.32	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Put	0.00000		0.00000	0.50070	0.00050	0.000	13.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.27240		9.27240	9.23070	9.23070		13.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,272.40380		1.27240	1,230.70310	1.23070	1,272.404	36.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00380		0.00000	0.00310	0.00000	0.004	36.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,172.40410		1.17240	1,130.70320	1.13070	1,172.404	33.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00410		0.00000	0.00320	0.00000	0.004	33.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,072.40430		1.07240	1,030.70320	1.03070	1,072.404	30.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00430		0.00000	0.00320	0.00000	0.004	30.72	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	218.17360		0.21817	183.85180	0.18385	218.174	15.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	5.77360		0.00577	13.15180	0.01315	5.774	15.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	25.52540		0.02553	24.79530	0.02480	25.525	14.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	103.12540		0.10313	144.09530	0.14410	103.125	14.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	4.79550		0.00480	6.20770	0.00621	4.796	16.23	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	242.39550		0.24240	285.50770	0.28551	242.395	16.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	256.12030		0.25612	219.46100	0.21946	256.120	16.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	3.72030		0.00372	8.76100	0.00876	3.720	16.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	237.03700		0.23704	201.45580	0.20146	237.037	16.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	4.63700		0.00464	10.75580	0.01076	4.637	16.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	227.57490		0.22757	192.59980	0.19260	227.575	16.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	5.17490		0.00517	11.89980	0.01190	5.175	16.10	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.27600		9.27600	9.23560	9.23560		12.55	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	159.78390		0.15978	135.59150	0.13559	159.784	13.30	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	23.78390		0.02378	39.99150	0.03999	23.784	13.30	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	151.96370		0.15196	128.65420	0.12865	151.964	13.25	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	25.96370		0.02596	43.05420	0.04305	25.964	13.25	0.00	0	39,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/04/2013	Any day expiry	9.16	Call	144.30350		0.14430	121.89310	0.12189	144.304	13.21	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	28.30350		0.02830	46.29310	0.04629	28.303	13.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.31240		9.31240	9.27030	9.27030		12.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	128.49370		0.12849	115.96840	0.11597	128.494	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	166.09370		0.16609	195.66840	0.19567	166.094	12.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	77.07640		0.07708	70.16700	0.07017	77.076	13.27	0.00	7,500	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	274.67640		0.27468	309.86700	0.30987	274.676	13.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	57.25130		0.05725	0.00000	0.00000	57.251	13.68	0.00	7,500	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	344.85130		0.34485	0.00000	0.00000	344.851	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	317.25830		0.31726	287.62160	0.28762	317.258	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	44.85830		0.04486	57.32160	0.05732	44.858	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	309.57480		0.30957	280.36910	0.28037	309.575	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	47.17480		0.04717	60.06910	0.06007	47.175	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	301.97970		0.30198	273.21100	0.27321	301.980	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	49.57970		0.04958	62.91100	0.06291	49.580	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,212.65280		1.21265	1,170.66630	1.17067	1,212.653	15.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.25280		0.00025	0.36630	0.00037	0.253	15.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,112.82240		1.11282	1,070.90040	1.07090	1,112.822	14.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.42240		0.00042	0.60040	0.00060	0.422	14.95	0.00	7,500	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,062.94640		1.06295	0.00000	0.00000	1,062.946	14.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.54640		0.00055	0.00000	0.00000	0.546	14.69	0.00	7,500	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.34080		9.34080	9.29870	9.29870		12.61	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	203.86480		0.20386	184.86940	0.18487	203.865	12.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	173.06480		0.17306	196.16940	0.19617	173.065	12.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	400.10150		0.40010	369.04030	0.36904	400.102	12.30	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	59.30150		0.05930	70.34030	0.07034	59.301	12.30	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	214.09050		0.21409	193.88400	0.19388	214.090	12.56	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	163.29050		0.16329	185.18400	0.18518	163.290	12.56	0.00	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	9.30	Call	208.93420		0.20893	189.11240	0.18911	208.934	12.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	168.13420		0.16813	190.41240	0.19041	168.134	12.57	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.34210		9.34210	9.23000	9.23000		12.65	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	395.21580		0.39522	220.00000	0.22000	395.216	12.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	63.11580		0.06312	0.00000	0.00000	63.116	12.35	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	410.30290		0.41030	240.00000	0.24000	410.303	12.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	58.20290		0.05820	0.00000	0.00000	58.203	12.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	402.72290		0.40272	230.00000	0.23000	402.723	12.34	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	60.62290		0.06062	0.00000	0.00000	60.623	12.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.34820		9.34820	9.30610	9.30610		12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	199.25280		0.19925	182.59120	0.18259	199.253	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	201.05280		0.20105	226.49120	0.22649	201.053	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	140.23750		0.14024	128.75400	0.12875	140.238	13.32	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	302.03750		0.30204	332.65400	0.33265	302.038	13.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	114.59870		0.11460	0.00000	0.00000	114.599	13.65	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	366.39870		0.36640	0.00000	0.00000	366.399	13.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	384.41320		0.38441	354.54150	0.35454	384.413	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	76.21320		0.07621	88.44150	0.08844	76.213	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	377.26740		0.37727	347.72520	0.34773	377.267	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	79.06740		0.07907	91.62520	0.09163	79.067	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	370.19670		0.37020	340.98720	0.34099	370.197	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	81.99670		0.08200	94.88720	0.09489	81.997	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,250.22760		1.25023	1,208.38690	1.20839	1,250.228	14.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.02760		0.00203	2.28690	0.00229	2.028	14.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,151.10290		1.15110	1,109.36280	1.10936	1,151.103	14.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	2.90290		0.00290	3.26280	0.00326	2.903	14.38	0.00	7,500	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,101.67310		1.10167	0.00000	0.00000	1,101.673	14.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	3.47310		0.00347	0.00000	0.00000	3.473	14.16	0.00	7,500	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 22/07/2013	Any day expiry			9.38020		9.38020	9.33750	9.33750		13.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	116.75760		0.11676	109.25610	0.10926	116.758	14.54	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	536.55760		0.53656	571.75610	0.57176	536.558	14.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	344.34220		0.34434	317.65870	0.31766	344.342	12.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	154.14220		0.15414	170.15870	0.17016	154.142	12.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	338.48780		0.33849	312.02970	0.31203	338.488	12.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	158.28780		0.15829	174.52970	0.17453	158.288	12.84	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	332.69960		0.33270	306.46880	0.30647	332.700	12.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	162.49960		0.16250	178.96880	0.17897	162.500	12.86	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.38510		9.38510	9.34240	9.34240		13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	268.85630		0.26886	247.84620	0.24785	268.856	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	233.75630		0.23376	255.44620	0.25545	233.756	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	203.94930		0.20395	189.68330	0.18968	203.949	13.61	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	328.84930		0.32885	357.28330	0.35728	328.849	13.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	175.00420		0.17500	0.00000	0.00000	175.004	13.92	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	389.90420		0.38990	0.00000	0.00000	389.904	13.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	449.91910		0.44992	419.88320	0.41988	449.919	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	104.81910		0.10482	117.48320	0.11748	104.819	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	443.10160		0.44310	413.34300	0.41334	443.102	12.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	108.00160		0.10800	120.94300	0.12094	108.002	12.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	436.34770		0.43635	406.86800	0.40687	436.348	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	111.24770		0.11125	124.46800	0.12447	111.248	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,290.88410		1.29088	1,248.84570	1.24885	1,290.884	14.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	5.78410		0.00578	6.44570	0.00645	5.784	14.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,193.00810		1.19301	1,151.22000	1.15122	1,193.008	14.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	7.90810		0.00791	8.82000	0.00882	7.908	14.26	0.00	7,500	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,144.33030		1.14433	0.00000	0.00000	1,144.330	14.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	9.23030		0.00923	0.00000	0.00000	9.230	14.10	0.00	7,500	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 31/07/2013	Any day expiry			9.39120		9.39120	9.34850	9.34850		13.28	0.00	3,000	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	426.92340		0.42692	398.69240	0.39869	426.923	12.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	125.72340		0.12572	140.19240	0.14019	125.723	12.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	420.45200		0.42045	392.50230	0.39250	420.452	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	129.25200		0.12925	144.00230	0.14400	129.252	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	414.04560		0.41405	386.37850	0.38638	414.046	12.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	132.84560		0.13285	147.87850	0.14788	132.846	12.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.42300		9.42300	9.38020	9.38020		13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	166.49150		0.16649	159.63310	0.15963	166.492	14.82	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	583.49150		0.58349	619.43310	0.61943	583.492	14.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	352.66180		0.35266	331.89800	0.33190	352.662	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	239.66180		0.23966	261.69800	0.26170	239.662	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	264.66910		0.26467	250.88060	0.25088	264.669	13.80	0.00	7,500	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	351.66910		0.35167	380.68060	0.38068	351.669	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	233.24720		0.23325	0.00000	0.00000	233.247	14.08	0.00	7,500	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	410.24720		0.41025	0.00000	0.00000	410.247	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	390.06350		0.39006	367.47940	0.36748	390.063	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	207.06350		0.20706	227.27940	0.22728	207.063	13.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	363.06570		0.36307	341.78440	0.34178	363.066	13.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	230.06570		0.23007	251.58440	0.25158	230.066	13.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	357.83460		0.35783	336.81460	0.33681	357.835	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	234.83460		0.23483	256.61460	0.25661	234.835	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,238.18300		1.23818	1,197.41160	1.19741	1,238.183	14.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	15.18300		0.01518	17.21160	0.01721	15.183	14.32	0.00	7,500	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,190.16180		1.19016	0.00000	0.00000	1,190.162	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	17.16180		0.01716	0.00000	0.00000	17.162	14.17	0.00	7,500	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.45730		9.45730	9.41430	9.41430		13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	411.91480		0.41191	392.22970	0.39223	411.915	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Put	254.61480		0.25461	277.92970	0.27793	254.615	13.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	406.76930		0.40677	387.32330	0.38732	406.769	13.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	259.46930		0.25947	283.02330	0.28302	259.469	13.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	201.68180		0.20168	195.16140	0.19516	201.682	15.01	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	624.38180		0.62438	660.86140	0.66086	624.382	15.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	422.36350		0.42236	402.19480	0.40219	422.363	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	245.06350		0.24506	267.89480	0.26789	245.063	13.44	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	417.11360		0.41711	397.18840	0.39719	417.114	13.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	249.81360		0.24981	272.88840	0.27289	249.814	13.45	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.46090		9.46090	9.41800	9.41800		13.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	288.59990		0.28860	0.00000	0.00000	288.600	14.19	0.00	7,500	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	427.69990		0.42770	0.00000	0.00000	427.700	14.19	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	444.20570		0.44421	423.56020	0.42356	444.206	13.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	233.30570		0.23331	255.56020	0.25556	233.306	13.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	438.79920		0.43880	418.39760	0.41840	438.799	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	237.89920		0.23790	260.39760	0.26040	237.899	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	321.58040		0.32158	308.44360	0.30844	321.580	13.93	0.00	7,500	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	370.68040		0.37068	400.44360	0.40044	370.680	13.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,284.96010		1.28496	1,244.93230	1.24493	1,284.960	14.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	24.06010		0.02406	26.93230	0.02693	24.060	14.47	0.00	7,500	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,237.52510		1.23753	0.00000	0.00000	1,237.525	14.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	26.62510		0.02663	0.00000	0.00000	26.625	14.31	0.00	7,500	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	449.66080		0.44966	428.77320	0.42877	449.661	13.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	228.76080		0.22876	250.77320	0.25077	228.761	13.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.49270		9.49270	9.44970	9.44970		13.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	409.94770		0.40995	394.11610	0.39412	409.948	13.76	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	327.24770		0.32725	354.41610	0.35442	327.248	13.76	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	382.93690		0.38294	368.86500	0.36886	382.937	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.47	Put	360.23690		0.36024	389.16500	0.38916	360.237	13.88	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	202.48980		0.20249	198.65480	0.19865	202.490	15.61	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	779.78980		0.77979	818.95480	0.81895	779.790	15.61	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	419.31160		0.41931	403.04030	0.40304	419.312	13.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	316.61160		0.31661	343.34030	0.34334	316.612	13.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	414.60830		0.41461	398.55620	0.39856	414.608	13.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	321.90830		0.32191	348.85620	0.34886	321.908	13.74	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.50000		9.50000	9.44000	9.44000		13.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	407.42480		0.40742	0.00000	0.00000	407.425	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	347.42480		0.34742	0.00000	0.00000	347.425	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	402.92630		0.40293	0.00000	0.00000	402.926	13.88	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	352.92630		0.35293	0.00000	0.00000	352.926	13.88	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	342.96370		0.34296	0.00000	0.00000	342.964	14.27	0.00	7,500	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	442.96370		0.44296	0.00000	0.00000	442.964	14.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,285.99530		1.28600	0.00000	0.00000	1,285.995	14.34	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	35.99530		0.03600	0.00000	0.00000	35.995	14.34	0.00	7,500	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	411.96440		0.41196	0.00000	0.00000	411.964	13.84	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	341.96440		0.34196	0.00000	0.00000	341.964	13.84	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.53660		9.53660	9.44000	9.44000		14.31	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	467.71580		0.46772	0.00000	0.00000	467.716	14.07	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	361.11580		0.36112	0.00000	0.00000	361.116	14.07	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	463.12150		0.46312	0.00000	0.00000	463.122	14.09	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	366.52150		0.36652	0.00000	0.00000	366.522	14.09	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	458.56480		0.45856	0.00000	0.00000	458.565	14.11	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	371.96480		0.37196	0.00000	0.00000	371.965	14.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.65040		9.65040	9.60580	9.60580		14.93	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	809.92550		0.80993	776.68730	0.77669	809.926	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	249.52550		0.24953	260.88730	0.26089	249.525	13.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	803.49120		0.80349	770.40520	0.77041	803.491	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	253.09120		0.25309	264.60520	0.26461	253.091	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	797.09270		0.79709	764.71830	0.76472	797.093	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	256.69270		0.25669	268.91830	0.26892	256.693	13.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.67370		9.67370	9.62910	9.62910		15.00	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	841.92750		0.84193	807.44710	0.80745	841.928	13.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	258.22750		0.25823	268.34710	0.26835	258.228	13.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	835.49520		0.83550	801.15130	0.80115	835.495	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	261.79520		0.26180	272.05130	0.27205	261.795	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	829.09110		0.82909	795.46250	0.79546	829.091	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	265.39110		0.26539	276.36250	0.27636	265.391	13.95	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.19611		113.19611	113.33710	113.33710			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	20.92000	0.02092	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	120.07000		0.12007	0.00000	0.00000	120.070		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.24955		93.73142	8.22023	94.00291			28,400,620.26	303	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 02/05/2013	Bond Future	91.02	Call	84,551.16000	84.55116	84,822.65000	84.82265	84,551.160		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.32293	94.95269	8.29276	95.22780			27,726,185.48	292	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,860.49000	5.86049	6,135.60000	6.13560	5,860.490		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	83,901.36000	83.90136	84,176.47000	84.17647	83,901.360		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 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			451.20200	451.20200	452.02800	452.02800			0.00	0	70.00
GOVI	On 02/05/2013	GOVI	432.99	Call	182,120.00000	18.21200	190,380.00000	19.03800	182,120.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	182,020.00000	18.20200	190,280.00000	19.02800	182,020.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	181,920.00000	18.19200	190,180.00000	19.01800	181,920.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			457.08000	457.08000	457.91700	457.91700			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	110,900.00000	11.09000	119,270.00000	11.92700	110,900.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	110,800.00000	11.08000	119,170.00000	11.91700	110,800.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	110,700.00000	11.07000	119,070.00000	11.90700	110,700.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			463.62700	463.62700	464.48300	464.48300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	176,370.00000	17.63700	184,930.00000	18.49300	176,370.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	176,270.00000	17.62700	184,830.00000	18.48300	176,270.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	176,170.00000	17.61700	184,730.00000	18.47300	176,170.000		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	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 02/05/2013	Index Future			206.59000		206.59000	206.40500	206.40500				1,142,442,700.00	553	5.00
IGOV	On 01/08/2013	Index Future			209.35600		209.35600	209.17000	209.17000				1,157,738,680.00	553	805.00
IGOV	On 07/11/2013	Index Future			212.42200		212.42200	212.23200	212.23200				0.00	0	7.00
ILBI	On 02/05/2013	Index Future			558.57800		558.57800	559.02600	559.02600				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.08000		94.92000	5.06000	94.94000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.99000		95.01000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.95000	95.05000				0.00	0	2,200.00

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			4.96000		95.04000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.96000		95.04000	4.94000	95.06000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.00000		95.00000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.19000		94.81000	5.17000	94.83000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.33000		94.67000	5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.46000		94.54000	5.44000	94.56000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.83720		7.83720	7.82540	7.82540		8.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	502.61370		0.50261	491.40070	0.49140	502.614	10.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	5.41370		0.00541	6.00070	0.00600	5.414	10.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	492.95940		0.49296	481.76050	0.48176	492.959	10.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	5.75940		0.00576	6.36050	0.00636	5.759	10.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	483.32690		0.48333	472.14220	0.47214	483.327	10.05		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	6.12690		0.00613	6.74220	0.00674	6.127	10.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.88730		7.88730	7.87530	7.87530		10.42		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	390.85330		0.39085	382.68240	0.38268	390.853	10.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	93.55330		0.09355	97.38240	0.09738	93.553	10.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	383.71020		0.38371	375.54410	0.37554	383.710	10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	96.41020		0.09641	100.24410	0.10024	96.410	10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	376.63330		0.37663	368.46930	0.36847	376.633	10.68		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	99.33330		0.09933	103.16930	0.10317	99.333	10.68		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.40025		111.14351	6.37053	111.37106				0.00	0	6,460.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,755.71000		4.75571	4,983.26000	4.98326	4,755.710			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	4,827.93000		4.82793	5,055.48000	5.05548	4,827.930			0.00	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 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	4,900.09000		4.90009	5,127.64000	5.12764	4,900.090		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.43992		112.59168	6.40911	112.82215			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,121.86000		6.12186	6,352.33000	6.35233	6,121.860		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	6,191.23000		6.19123	6,421.70000	6.42170	6,191.230		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	6,260.54000		6.26054	6,491.01000	6.49101	6,260.540		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.29561		119.87627	5.26516	119.95050		1.68	0.00	0	5,882.00
R157	On 02/05/2013	Bond Future	5.34	Call	194.74000		0.19474	260.79000	0.26079	194.740	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	86.63000		0.08663	78.45000	0.07845	86.630	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	210.38000		0.21038	277.75000	0.27775	210.380	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	77.93000		0.07793	71.07000	0.07107	77.930	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	226.66000		0.22666	295.24000	0.29524	226.660	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	69.88000		0.06988	64.23000	0.06423	69.880	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.29447		121.43818	5.25992	121.51340		1.53	25,502,017.80	210	596.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,982.55000		91.98255	92,057.77000	92.05777	91,982.550	1.63	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.28359		116.37061	5.24249	116.44854		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	826.09000		0.82609	883.54000	0.88354	826.090	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	247.30000		0.24730	226.82000	0.22682	247.300	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	839.28000		0.83928	897.12000	0.89712	839.280	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	241.67000		0.24167	221.58000	0.22158	241.670	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	852.57000		0.85257	910.80000	0.91080	852.570	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	236.14000		0.23614	216.44000	0.21644	236.140	1.41	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.25998		117.94474	5.21257	118.02217		1.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.66	Call	912.21000		0.91221	968.88000	0.96888	912.210	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	261.83000		0.26183	241.07000	0.24107	261.830	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	889.33000		0.88933	945.38000	0.94538	889.330	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	271.34000		0.27134	249.96000	0.24996	271.340	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	900.74000		0.90074	957.10000	0.95710	900.740	1.25		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	266.55000		0.26655	245.48000	0.24548	266.550	1.25		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 02/05/2013	Bond Future			6.89191		135.48923	6.86737	135.74939		9.59	1,027,143,852.63		7,581	21,710.00
R186	On 02/05/2013	Bond Future	6.75	Call	303.26000		0.30326	474.81000	0.47481	303.260	9.51		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	1,817.60000		1.81760	1,728.99000	1.72899	1,817.600	9.51		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	5,135.99000		5.13599	5,402.07000	5.40207	5,135.990	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	5.99000		0.00599	11.91000	0.01191	5.990	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	5,235.32000		5.23532	5,500.88000	5.50088	5,235.320	9.76		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	5.20000		0.00520	10.60000	0.01060	5.200	9.76		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	5,334.64000		5.33464	5,599.71000	5.59971	5,334.640	9.76		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4.51000		0.00451	9.42000	0.00942	4.510	9.76		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	7,209.73000		7.20973	7,470.46000	7.47046	7,209.730	9.84		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.22000		0.00022	0.79000	0.00079	0.220	9.84		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	8,665.70000		8.66570	8,925.93000	8.92593	8,665.700	9.90		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.01000		0.00001	0.08000	0.00008	0.010	9.90		0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.94306		131.96996	6.91771	132.23354		10.75	1,014,189,142.60		7,685	33,948.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,797.65000		4.79765	5,016.37000	5.01637	4,797.650	10.86		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,663.63000		1.66363	1,618.77000	1.61877	1,663.630	10.86		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	122,697.55000		122.69755	122,961.13000	122.96113	122,697.550	11.17		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
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.99635		133.86050	6.96992	134.12963		10.69	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	16,523.43000		16.52343	16,787.20000	16.78720	16,523.430	11.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	265.50000		0.26550	260.14000	0.26014	265.500	11.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	11,770.58000		11.77058	12,020.62000	12.02062	11,770.580	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	827.25000		0.82725	808.16000	0.80816	827.250	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	11,847.25000		11.84725	12,097.63000	12.09763	11,847.250	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	814.00000		0.81400	795.25000	0.79525	814.000	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	11,924.23000		11.92423	12,174.94000	12.17494	11,924.230	11.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	801.16000		0.80116	782.74000	0.78274	801.160	11.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.04575		130.38055	7.01860	130.65164		10.97	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,095.91000		9.09591	9,313.86000	9.31386	9,095.910	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,422.13000		2.42213	2,368.99000	2.36899	2,422.130	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,161.56000		9.16156	9,380.08000	9.38008	9,161.560	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,395.18000		2.39518	2,342.61000	2.34261	2,395.180	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,226.99000		9.22699	9,446.08000	9.44608	9,226.990	11.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,368.10000		2.36810	2,316.10000	2.31610	2,368.100	11.26	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.09962		297.09962	296.09333	296.09333			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,709.62000		14.70962	13,703.33000	13.70333	14,709.620		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	14,699.62000		14.69962	13,693.33000	13.69333	14,699.620		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Call	14,689.62000		14.68962	13,683.33000	13.68333	14,689.620		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.18471		108.76674	5.15911	108.80761		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,848.84000		1.84884	1,807.97000	1.80797	1,848.840		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,832.51000		1.83251	1,791.64000	1.79164	1,832.510		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,816.17000		1.81617	1,775.30000	1.77530	1,816.170		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.17018		105.78008	5.13961	105.82151		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,534.40000		68.53440	68,575.83000	68.57583	68,534.400		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.11571		107.29537	5.07600	107.33884		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	108.83000		0.10883	123.30000	0.12330	108.830		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	466.24000		0.46624	437.24000	0.43724	466.240		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	111.96000		0.11196	126.71000	0.12671	111.960		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	458.37000		0.45837	429.65000	0.42965	458.370		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	115.15000		0.11515	130.19000	0.13019	115.150		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	450.56000		0.45056	422.13000	0.42213	450.560		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.01129		104.33790	4.96118	104.38058		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	379.12000		0.37912	407.71000	0.40771	379.120		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	167.68000		0.16768	153.59000	0.15359	167.680		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	368.22000		0.36822	396.41000	0.39641	368.220		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	173.76000		0.17376	159.27000	0.15927	173.760		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	373.47000		0.37347	401.86000	0.40186	373.470		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	170.52000		0.17052	156.23000	0.15623	170.520		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			223.13132		223.13132	223.13132	223.13132				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	12,091.32000		12.09132	12,091.32000	12.09132	12,091.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	12,081.32000		12.08132	12,081.32000	12.08132	12,081.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	12,071.32000		12.07132	12,071.32000	12.07132	12,071.320			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.69883		110.89580	5.64868	111.09828		3.78		0.00	0	5,786.00
R203	On 02/05/2013	Bond Future	5.89	Call	815.30000		0.81530	1,012.94000	1.01294	815.300		3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	47.60000		0.04760	42.76000	0.04276	47.600		3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	850.16000		0.85016	1,048.71000	1.04871	850.160		3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	42.48000		0.04248	38.55000	0.03855	42.480		3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	885.47000		0.88547	1,084.81000	1.08481	885.470		3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	37.83000		0.03783	34.69000	0.03469	37.830		3.81	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.72681		112.34066	5.67309	112.54582		3.63		0.00	0	5,055.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,127.46000		99.12746	99,332.62000	99.33262	99,127.460		3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.75671		109.78996	5.69817	109.99960		3.46		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,638.48000		1.63848	1,781.25000	1.78125	1,638.480		3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	737.11000		0.73711	670.24000	0.67024	737.110		3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,560.44000		107.56044	107,770.08000	107.77008	107,560.440		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,036.57000		1.03657	1,149.00000	1.14900	1,036.570		3.46	0.00	0	15.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.71	Put	1,203.81000		1.20381	1,106.60000	1.10660	1,203.810	3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,593.68000		1.59368	1,734.57000	1.73457	1,593.680	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	763.15000		0.76315	694.40000	0.69440	763.150	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,616.00000		1.61600	1,757.84000	1.75784	1,616.000	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	750.04000		0.75004	682.24000	0.68224	750.040	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.78430		111.27501	5.72144	111.48601		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,026.44000		2.02644	2,173.04000	2.17304	2,026.440	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	775.83000		0.77583	711.43000	0.71143	775.830	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,591.07000		1.59107	1,721.25000	1.72125	1,591.070	3.28	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,037.29000		1.03729	956.47000	0.95647	1,037.290	3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,982.68000		1.98268	2,127.81000	2.12781	1,982.680	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	798.20000		0.79820	732.33000	0.73233	798.200	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,004.50000		2.00450	2,150.37000	2.15037	2,004.500	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	786.95000		0.78695	721.82000	0.72182	786.950	3.32	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.91515		112.85165	5.87023	113.07678		4.88	58,118,599.75	515	11,544.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,864.08000		1.86408	2,091.05000	2.09105	1,864.080	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	7.19000		0.00719	9.03000	0.00903	7.190	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,912.12000		1.91212	2,138.99000	2.13899	1,912.120	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	6.22000		0.00622	7.96000	0.00796	6.220	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,960.25000		1.96025	2,187.03000	2.18703	1,960.250	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	5.37000		0.00537	7.02000	0.00702	5.370	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.95235		110.29568	5.90486	110.52378		5.00	56,802,275.20	515	515.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,412.18000		101.41218	101,640.28000	101.64028	101,412.180	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.98860		111.87567	5.93774	112.10855		4.59	0.00	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 07/11/2013	Bond Future	7.00	Call	4,758.68000		4.75868	4,969.94000	4.96994	4,758.680	4.89	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	251.25000		0.25125	229.63000	0.22963	251.250	4.89	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,313.05000		2.31305	2,476.53000	2.47653	2,313.050	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	945.35000		0.94535	875.95000	0.87595	945.350	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,342.54000		2.34254	2,506.97000	2.50697	2,342.540	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	929.82000		0.92982	861.37000	0.86137	929.820	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,372.22000		2.37222	2,537.57000	2.53757	2,372.220	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	914.50000		0.91450	846.97000	0.84697	914.500	4.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.02121		109.35805	5.96754	109.59260		4.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,782.59000		2.78259	2,945.10000	2.94510	2,782.590	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,144.67000		1.14467	1,072.63000	1.07263	1,144.670	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,810.73000		2.81073	2,974.00000	2.97400	2,810.730	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,129.98000		1.12998	1,058.70000	1.05870	1,129.980	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,754.57000		2.75457	2,916.33000	2.91633	2,754.570	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,159.50000		1.15950	1,086.71000	1.08671	1,159.500	4.79	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.23302		103.82723	5.21219	103.84141		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,267.96000		1.26796	1,253.78000	1.25378	1,267.960	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,261.01000		1.26101	1,246.83000	1.24683	1,261.010	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,254.06000		1.25406	1,239.88000	1.23988	1,254.060	0.38	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
R206	On 01/08/2013	Bond Future			5.18023		101.41822	5.14756	101.43259		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,420.11000		30.42011	30,434.48000	30.43448	30,420.110	0.33	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	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.87281		102.87106	4.78342	102.88705		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.39000		0.00739	10.23000	0.01023	7.390	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	111.73000		0.11173	98.58000	0.09858	111.730	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.65000		0.00765	10.57000	0.01057	7.650	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	110.19000		0.11019	97.12000	0.09712	110.190	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	7.93000		0.00793	10.92000	0.01092	7.930	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	108.68000		0.10868	95.68000	0.09568	108.680	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.06050		108.69390	6.02572	108.89054		5.83	50,651,357.40	466	6,341.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,125.52000		2.12552	2,325.79000	2.32579	2,125.520	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	8.37000		0.00837	12.00000	0.01200	8.370	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,179.50000		2.17950	2,379.50000	2.37950	2,179.500	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	7.26000		0.00726	10.62000	0.01062	7.260	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,233.57000		2.23357	2,433.32000	2.43332	2,233.570	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	6.28000		0.00628	9.39000	0.00939	6.280	5.88	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.10068		106.47369	6.06419	106.67290		6.12	49,616,739.54	466	1,340.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,902.50000		98.90250	99,101.71000	99.10171	98,902.500	6.38	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.13729		107.99895	6.09856	108.20250		5.81	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,633.13000		3.63313	3,795.71000	3.79571	3,633.130	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	779.52000		0.77952	738.55000	0.73855	779.520	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,670.87000		3.67087	3,834.07000	3.83407	3,670.870	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	766.50000		0.76650	726.15000	0.72615	766.500	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,708.76000		3.70876	3,872.57000	3.87257	3,708.760	5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	753.67000		0.75367	713.93000	0.71393	753.670	5.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future			6.17126		105.82018	6.13079	106.02509		5.85		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,655.26000		3.65526	3,805.87000	3.80587	3,655.260	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,218.45000		1.21845	1,164.15000	1.16415	1,218.450	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,588.73000		3.58873	3,738.14000	3.73814	3,588.730	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,250.28000		1.25028	1,194.78000	1.19478	1,250.280	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,621.93000		3.62193	3,771.95000	3.77195	3,621.930	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,234.28000		1.23428	1,179.39000	1.17939	1,234.280	5.99		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.15988		104.32160	6.13012	104.50989		6.86		15,439,596.80	148	14,933.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,982.66000		2.98266	3,173.09000	3.17309	2,982.660	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2.33000		0.00233	4.47000	0.00447	2.330	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,043.27000		3.04327	3,233.49000	3.23349	3,043.270	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1.99000		0.00199	3.92000	0.00392	1.990	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,103.86000		3.10386	3,293.89000	3.29389	3,103.860	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1.69000		0.00169	3.43000	0.00343	1.690	6.99		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.19667		105.68082	6.16565	105.87162		7.20		0.00	0	4,151.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,636.35000		96.63635	96,827.15000	96.82715	96,636.350	7.51		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.51		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.23496		103.79843	6.20225	103.99339		7.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,466.98000		7.46698	7,651.17000	7.65117	7,466.980	7.57		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	261.82000		0.26182	251.05000	0.25105	261.820	7.57		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,208.54000		4.20854	4,365.54000	4.36554	4,208.540	7.39		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	968.12000		0.96812	930.16000	0.93016	968.120	7.39		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,250.30000		4.25030	4,407.87000	4.40787	4,250.300	7.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	952.65000		0.95265	915.26000	0.91526	952.650	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,292.22000		4.29222	4,450.34000	4.45034	4,292.220	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	937.39000		0.93739	900.55000	0.90055	937.390	7.39	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.26981	105.20241		6.23588	105.39862		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,211.51000		4.21151	4,356.74000	4.35674	4,211.510	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,483.08000		1.48308	1,432.10000	1.43210	1,483.080	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,249.21000		4.24921	4,394.99000	4.39499	4,249.210	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,464.91000		1.46491	1,414.48000	1.41448	1,464.910	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,173.94000		4.17394	4,318.63000	4.31863	4,173.940	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,501.42000		1.50142	1,449.90000	1.44990	1,501.420	7.11	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.65694	85.53592		7.62742	85.81645		15.27	0.00	0	8,518.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,140.00000		3.14000	3,442.74000	3.44274	3,140.000	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	70.19000		0.07019	92.40000	0.09240	70.190	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,223.09000		3.22309	3,524.95000	3.52495	3,223.090	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	63.75000		0.06375	85.08000	0.08508	63.750	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,306.57000		3.30657	3,607.56000	3.60756	3,306.570	15.28	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	57.85000		0.05785	78.31000	0.07831	57.850	15.28	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.70994	86.65039		7.67967	86.93459		16.45	5,545,624.96	64	1,882.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,701.28000		76.70128	76,985.48000	76.98548	76,701.280	17.01	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	17.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.76677	84.74690		7.73553	85.03645		17.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,344.71000		14.34471	14,624.48000	14.62448	14,344.710	17.78	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
R209	On 07/11/2013	Bond Future	9.50	Put	397.96000		0.39796	388.18000	0.38818	397.960	17.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,884.81000		9.88481	10,143.61000	10.14361	9,884.810	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,181.46000		1.18146	1,150.71000	1.15071	1,181.460	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,947.04000		9.94704	10,206.27000	10.20627	9,947.040	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,165.61000		1.16561	1,135.29000	1.13529	1,165.610	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,009.34000		10.00934	10,268.99000	10.26899	10,009.340	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,149.95000		1.14995	1,120.05000	1.12005	1,149.950	17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.81947		85.89328	7.78756	86.18552		16.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,822.77000		8.82277	9,056.02000	9.05602	8,822.770	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,534.32000		2.53432	2,475.33000	2.47533	2,534.320	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,878.27000		8.87827	9,112.08000	9.11208	8,878.270	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,508.83000		2.50883	2,450.40000	2.45040	2,508.830	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,767.35000		8.76735	9,000.04000	9.00004	8,767.350	17.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,560.03000		2.56003	2,500.48000	2.50048	2,560.030	17.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.95618		169.95618	169.95768	169.95768			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,816.18000		8.81618	8,817.68000	8.81768	8,816.180		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	8,806.18000		8.80618	8,807.68000	8.80768	8,806.180		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	8,796.18000		8.79618	8,797.68000	8.79768	8,796.180		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.96304	129.96304	129.97108	129.97108			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,273.04000	4.27304	4,281.08000	4.28108	4,273.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,263.04000	4.26304	4,271.08000	4.27108	4,263.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,253.04000	4.25304	4,261.08000	4.26108	4,253.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.62019	137.62019	137.62397	137.62397			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,530.19000	6.53019	6,533.97000	6.53397	6,530.190		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,520.19000	6.52019	6,523.97000	6.52397	6,520.190		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,510.19000	6.51019	6,513.97000	6.51397	6,510.190		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.44204	96.95479	7.41754	97.18746		12.63	0.00	0	7,798.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,694.56000	3.69456	3,941.77000	3.94177	3,694.560	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	25.80000	0.02580	40.34000	0.04034	25.800	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,781.31000	3.78131	4,027.60000	4.02760	3,781.310	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	22.98000	0.02298	36.60000	0.03660	22.980	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,868.22000	3.86822	4,113.62000	4.11362	3,868.220	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	20.44000	0.02044	33.17000	0.03317	20.440	12.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.49582	98.21800	7.47064	98.45377		13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Call	87,602.98000		87.60298	87,838.75000	87.83875	87,602.980	14.17	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.55489		96.08766	7.52881	96.32816		14.30	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,926.21000		9.92621	10,145.56000	10.14556	9,926.210	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,043.21000		1.04321	1,022.06000	1.02206	1,043.210	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,991.13000		9.99113	10,210.82000	10.21082	9,991.130	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,028.27000		1.02827	1,007.46000	1.00746	1,028.270	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,056.13000		10.05613	10,276.16000	10.27616	10,056.130	14.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,013.53000		1.01353	993.06000	0.99306	1,013.530	14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.61071		97.38736	7.58403	97.62984		14.25	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,512.77000		8.51277	8,708.25000	8.70825	8,512.770	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,460.91000		2.46091	2,413.91000	2.41391	2,460.910	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,399.08000		8.39908	8,593.59000	8.59359	8,399.080	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,512.47000		2.51247	2,464.50000	2.46450	2,512.470	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,455.87000		8.45587	8,650.86000	8.65086	8,455.870	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,486.58000		2.48658	2,439.09000	2.43909	2,486.580	14.62	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.71168		87.38957	7.68716	87.63810		15.42	0.00	0	1,036.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,609.95000		78.60995	78,858.48000	78.85848	78,609.950	16.02	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.76266		88.52812	7.73752	88.77999		16.72	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,080.22000		78.08022	78,332.09000	78.33209	78,080.220	17.31	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.31	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 02/05/2013	Bond Future			7.88720		111.79621	7.85000	7.85000			67,413,114.63	603	603.00
R248	On 02/05/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	480.51000		0.48051	0.00000	0.00000	480.510		0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.94218		113.25296	7.85000	7.85000			0.00	0	0.00
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	1,311.59000		1.31159	0.00000	0.00000	1,311.590		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	1,182.04000		1.18204	0.00000	0.00000	1,182.040		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	1,052.74000		1.05274	0.00000	0.00000	1,052.740		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.00233		110.45356	7.85000	7.85000			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	1,809.20000		1.80920	0.00000	0.00000	1,809.200		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	2,067.60000		2.06760	0.00000	0.00000	2,067.600		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	1,938.27000		1.93827	0.00000	0.00000	1,938.270		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.50580		1.50580	1.50050	1.50050		13.31	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,174.82350		0.11748	1,125.54170	0.11255	1,174.824	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	16.82350		0.00168	20.54170	0.00205	16.823	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,081.19960		0.10812	1,033.07620	0.10331	1,081.200	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	23.19960		0.00232	28.07620	0.00281	23.200	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	989.49950		0.09895	942.78060	0.09428	989.499	13.05	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	31.49950		0.00315	37.78060	0.00378	31.499	13.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51840		1.51840	1.51310	1.51310		14.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	688.84950		0.06888	664.24080	0.06642	688.849	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	404.84950		0.04048	433.24080	0.04332	404.849	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	636.92000		0.06369	614.70960	0.06147	636.920	14.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	452.92000	0.04529	483.70960	0.04837	452.920	14.14		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	590.43820	0.05904	570.17650	0.05702	590.438	14.28		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	506.43820	0.05064	539.17650	0.05392	506.438	14.28		0.00	0	0.00
Total for Derivatives :											7,342,265,421.27	262,873	1 982 071.00	

j-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.42010				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.16500	111.27285	6.16500	111.25419				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.59166				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.18500	110.73928	7.18500	110.71804				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.19559				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.21248				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.19758	8.00000	47.18736				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.92000	105.20509	7.92000	105.18253				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.31500	103.81244	6.31500	103.79491			37,890,000.00	6,000	11,236,000.00	
AB07	On 07/03/2014	Spot Bond			6.31000	103.22731	6.31000	103.20989				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	99.82951				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			7.34500	114.97188	7.34500	109.81818				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.57103				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.60000	133.76934	0.60000	133.75380				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond	1.33000	143.26459	1.33000	279.67097			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08662			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08907			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.32355			0.00	0	6,700,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67079			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.70094			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.72094			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.57500	109.87989	6.57500	109.86057			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.26973			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.91000	104.14905	6.91000	104.12982		82,920,000.00		12,000	12,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.64879			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32014			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27201			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.29403			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.31980			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58752			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.01000	103.98313	6.01000	103.96641		30,050,000.00		5,000	898,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.65624			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.95473			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	131.91520	4.35000	131.88637			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.00000	123.79851	2.00000	123.77945			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.16273	1.85000	116.07023			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.18497	2.75000	103.16689			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.64500	120.19738	9.64500	120.16610			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28001			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55056			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.58108			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74717			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	112.96268	3.15000	112.94170			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.80698	100.00000	28.73720			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.07000	169.07379	1.07000	169.05198			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	149.99622	2.76000	149.96996			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.10000	176.26931	1.10000	176.24641			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	176.53718	1.55000	176.51213			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.64125	73.61283	6.64125	73.59685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	6.64125	73.61283	6.64125	73.59685			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.05993	84.61000	14.03634			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62989			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.33000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.96889	100.00000	36.89875			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.96000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.55000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.53000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.32519			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15760			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.45000	106.54942	6.45000	111.82415			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.59000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.55000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.23000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47989			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.10500	117.69403	6.10500	117.67480			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15180			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.73000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.03000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.76000	103.00397	1.76000	106.64621			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.94000	108.69723	1.94000	154.61089			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	122.87513	2.15000	203.10655			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	102.24000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.68000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.97500	100.56280	7.97500	99.62702			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 29/02/2016	Spot Bond	0.00000	100.00000	0.00000	95.57000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	93.98000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.32000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	6.94500	113.03645	6.94500	113.01548			0.00	0	3,668,000.00
ABS5	On 01/05/2015	Spot Bond	6.11500	108.09738	6.11500	103.93422			79,495,000.00	13,000	9,177,000.00
ABS6	On 01/06/2020	Spot Bond	7.52000	106.94354	7.52000	106.92186			0.00	0	2,677,000.00
ABS7	On 11/09/2026	Spot Bond	8.55000	103.02909	8.55000	103.00566			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.53500	108.34712	6.53500	108.32819			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.60000	127.65458	0.60000	127.63974			0.00	0	7,000,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.01946	4.00000	122.99379			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.13000	145.70862	1.13000	284.44357			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	112.48933	-0.16001	127.21889			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.02000	129.48877	1.02000	132.07291			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.27145			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.67735			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.02781	100.00000	23.96896			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.22405			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.22405			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.51191			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.75500	112.27672	8.75500	105.81510			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.26500	108.17712	10.26500	108.14770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.56682			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.51802	100.00000	1.51339			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.60969			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	102.21757			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.63557			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.04811	100.00000	9.02050			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.62988			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.52395			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	56.36818	11.00000	56.35207			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	5.79079	100.00000	5.77312			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.17618			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.43225			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.70572			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.74063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81911			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70561			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72927			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73968			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.73184			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.73184			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.74288			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68669			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.74288			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.72079			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	81.90019			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.67337			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66309			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56102			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66309			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71511			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.73857			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.74803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.72911			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.61566			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.68669			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21876			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.81000	112.25107	7.81000	112.22748			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62995			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.17500	103.44761	7.17500	103.42747			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.89393			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.96148			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.76900			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	99.91055			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.98885	100.00000	4.97776			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.18840	100.00000	5.17697			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.02647			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.96769			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.98031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.70556			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16490			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16490			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.91055			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.04165			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68188			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.67620			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.92188			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99033			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.92139			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.71226			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53717			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.80660			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.21416			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.54937			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.70842			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.16123			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.58342			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.69341			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.25413			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.61760			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.60146			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.63279			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.69152			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.65834			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.62045			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.63089			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.98079	10.23000	100.95341			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.64119			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.62519			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.87613			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.62209			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.58835			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		7.99500	112.01215	7.99500	111.98803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68862			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.80859	1.75000	105.91179			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62994			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63169			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67101			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69446			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.64755			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63535			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68976			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66632			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71788			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67101			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69914			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.68602			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.68976			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66116			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.70101			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.56483			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.57047			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.61467			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.62876			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.71600			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.71600			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.76935			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.67570			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.76187			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.76468			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.76935			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.57305			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.73192			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.73192			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	103.06808			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	103.80769			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.62876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89085			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.87619			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62219			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	100.00000	75.21614	100.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.74649			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69508			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.15160	100.00000	4.14121			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.08450			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21063			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.29463			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.10835			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.12041			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.13646			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.21500	107.39846	7.21500	107.37778			0.00	0	3,781,000.00
AIR02	On 30/04/2023	Spot Bond	7.96000	131.02227	7.96000	125.16169			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.14082	100.00000	41.04006			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.36500	113.00253	6.36500	112.98330		12,742,730,000.00	2,002,000	9,693,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.34711	100.00000	33.26454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.56435	100.00000	11.53861				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.19000	159.41949	2.19000	159.39404				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.31242	3.85000	125.70269				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.19040				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08753				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.48161				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.46500	110.90876	7.46500	110.88655				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.12249				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.12766				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.67047	100.00000	57.52922				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.86697				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.70500	111.71764	6.70500	111.69752				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.46736				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.75156				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.41000	101.60342	6.41000	101.58601				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42291				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.89000	103.01782	6.89000	102.99875				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	7.39500	110.09450	7.39500	110.07265			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.84280			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.77039	107.34210	9.77039	104.85911			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.59558			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.89961	103.84815	9.89961	102.64159			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.91617	103.75519	9.91617	102.59018			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.59543			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.93232	104.09813	9.93232	102.59736			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.42182	105.78272	10.42182	105.69578			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.61027			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.61027			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61033			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.02039	103.03930	10.02039	102.09997			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.98534	105.67289	9.98534	102.89696			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.89961	103.84815	9.89961	102.64159			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.82606	105.39224	9.82606	103.38684			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.96547	97.89830	8.96547	103.03041			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.57766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56701			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56701			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.53498			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.99408	102.46112	9.99408	101.66439			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.75414	11.09000	100.72387			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04691			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.56247	10.22500	101.12811			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	93.18242			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.40327			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51164			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.40593	12.22500	100.60671			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.55828			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.79658	10.10750	102.24751			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.54081			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55537			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53381			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.40327			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.77039	107.28390	12.77039	104.95179			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.88427	105.23982	13.88427	105.12577			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.74094	105.28819	12.74094	103.62451			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74347			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.74347			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.74347			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.77222			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.77544	100.00000	7.76069			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.87161	100.00000	19.82294			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.08539	100.00000	18.04110			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.16382	100.00000	11.13648			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.18348	100.00000	11.15639			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.49759	100.00000	13.46454			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.69543	100.00000	11.66679			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.91418	100.00000	53.81190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.10832			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.61045			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62525			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.04000	111.27389	1.04000	174.56031			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.88000	110.99200	6.88000	162.63401			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.88000	104.92819	6.88000	162.73915			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.26500	107.88083	7.26500	107.85979			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.67846			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43605			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.24635			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04924			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.24704			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39270			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.94112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.64825			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.64647	100.00000	39.54719			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	85.14030	100.00000	84.95152			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.76500	102.02104	6.76500	102.00259			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20159			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03388			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03469			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03739			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04009			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04748			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.55175	100.00000	5.53815			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.43696			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.51739			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.55185			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56334			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.70120			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.88498			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.34386	100.00000	4.33310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond		100.00000	4.34386	100.00000	4.33310			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.69196			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.75165			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.76792			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.16500	106.43164	7.16500	106.41129			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.81671			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.90327			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.88631	100.00000	3.87690			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.88631	100.00000	3.87690			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.13500	107.11319	6.13500	107.09531			85,890,000.00	14,000	2,678,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000	0.00000	101.01596			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	98.50360			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond		0.00000	100.00000	0.00000	99.80356			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.18944			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.94982			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.40730	100.00000	7.38875			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	101.13633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.95319			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.00877			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.10974			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.52951			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.21444			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72438			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55386			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68679			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.19515			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.61778	100.00000	10.59177			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.71000	115.18851	6.71000	108.67699			0.00	0	3,186,000.00
CBL08	On 02/11/2016	Spot Bond	8.04500	125.01530	8.04500	117.95035		40,225,000.00	5,000	83,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.86486			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.54007			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.74500	112.30414	7.74500	112.28056		85,195,000.00	11,000	8,191,000.00	
CBL12	On 06/09/2018	Spot Bond	9.77500	107.84416	9.77500	107.81620			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	102.15445			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.02500	109.17478	10.02500	109.14528			0.00	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	101.56122			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.09500	108.68952	8.09500	108.66569			97,140,000.00	12,000	1,861,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.51957			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.46500	104.53736	10.46500	104.50791			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.49065			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.07992			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.71000	129.90117	8.71000	129.87075			0.00	0	60,000,000.00
CCT02	On 12/06/2024	Spot Bond	8.51000	126.31006	8.51000	126.28114			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.06000	124.65296	8.06000	124.62619			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34140			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.29500	105.23372	10.29500	105.20502			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.55600			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.06902			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.07958			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12678			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.24844			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68209			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68209			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21699			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68683			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.63941			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.60144			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26932			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.15599			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43229			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.13204			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63936			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.60616			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.25861			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.17645			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12159			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.35088			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69631			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.66312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67255			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.82500	102.98235	9.82500	102.95570			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.40500	102.00716	7.40500	101.98707			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.60116			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87626			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30542			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30542			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.45080			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.11488	100.00000	22.06131			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.93537	100.00000	21.88223			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	47.63575	100.00000	47.51647			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.80950	100.00000	56.67036			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65348			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00060			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.15469	10.11000	103.12660			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00060			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29657			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.50629			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.53409			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.46297	2.76000	109.57166			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	106.47065	3.14000	109.48331			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.23783	8.25000	101.21559			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.69905			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00060			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	114.31518	3.10000	109.10792			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.22297	2.40000	109.02196			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.02103			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79386			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96196			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.20895			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.21186			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.16500	104.29023	7.16500	104.27017			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.23521			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.23171			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03758			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03606			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.21500	104.45550	7.21500	104.43528			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.21500	104.45550	7.21500	104.43528			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	108.36835			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.58329			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.26500	107.69046	7.26500	107.66935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72456			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.80592			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.66861			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.67307			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.12245			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.12245			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.85131	100.17539	47.73521			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.08161			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.24765			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73557			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.04430			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11847			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.52612	9.35000	101.50049			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.52612	9.35000	101.50049			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.04397			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.04713			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69210			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.78044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72197			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74425			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51572			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51572			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51572			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51572			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51572			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52985			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55327			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55327			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55327			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55327			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55327			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55719			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.79500	109.43675	7.79500	109.41401			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85345			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.11980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61521			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61521			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.88465			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83339			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.64816			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97497			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66163			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65694			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67251			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10990			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28128			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28086			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67062			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.91393			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92164			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.59418			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.49628			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.63816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74597			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74597			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74597			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74597			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.37138			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.05255			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63276			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63276			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62503			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47364			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62503			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47657			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.76654			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47364			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47364			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47657			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.83116	100.00000	5.81703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.87310		0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.75532		0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.87546		0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.46891		0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.78940		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	106.74459		0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.14726		0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.25500	102.52494	9.25500	105.19661		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	9.77500	104.12990	9.77500	102.75283		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45315		0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.78057		0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.89688		0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.86990		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	99.55222	8.80500	99.46290			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.52125			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23270			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	100.00000	0.92946	100.00000	0.92589			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.09159	100.00000	23.03991			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.09159	100.00000	23.03991			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.62316	7.01000	36.23416			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.90605			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.38189			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	168.41686			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	108.34910	6.12410	103.47347			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	108.36909	6.12410	103.48340			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	0.00059	100.00000	0.00059			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00059	100.00000	0.00059			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.26500	107.88083	7.26500	134.44422			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.88000	36.83968	6.88000	162.63401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	6.88000	37.22446	6.88000	162.73915			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.59662			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.44781			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28553			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28553			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73401			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68100			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69146			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.28226			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68976			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62031			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.76500	113.42190	7.76500	109.17789			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.92500	109.68220	5.92500	99.96755			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.73500	108.73071	7.73500	108.70804			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.42500	130.09667	8.42500	130.06718		9,857,250,000,000.00	170,000,000	85,000,000.00	
COJ06	On 09/12/2015	Spot Bond	7.16500	112.64366	7.16500	112.62187			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.12500	116.22445	8.12500	116.19931			0.00	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	8.56500	104.13607	8.56500	104.11221			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.61000	105.22947	9.61000	105.20249			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.00795			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.03041			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98881			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86370			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21305			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.84108			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68697			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53665			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.92329			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.69500	100.94112	6.69500	101.80675			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.34557			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.55377			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.58193			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51597			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.16500	102.90942	6.16500	102.89239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	5.96500	130.90387	5.96500	130.88274			547,587,000,000.00	91,800,000	30,600,000.00
DV22	On 07/02/2020	Spot Bond	6.77000	116.38363	6.77000	116.36223			348,560,220.00	51,486	48,081,853.00
DV23	On 27/02/2023	Spot Bond	7.24500	120.70745	7.24500	120.68373			214,596,900.00	29,620	90,991,996.00
E170	On 01/08/2020	Spot Bond	6.38000	143.97923	6.38000	143.95426			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.72144			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.31500			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.42592			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.49979			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.57358			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.09028			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.37000	122.05271	1.37000	122.03592			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.44000	110.11711	1.44000	110.10176			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.97500	116.55315	7.97500	116.52797			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.93500	117.37640	7.93500	117.35158			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.66000	109.50300	8.66000	109.47736			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.13830			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.20853			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.94223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.54699	100.00000	36.45845	0.00	0	0.00			
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.96104	100.00000	59.81090	0.00	0	0.00			
EQ188U	On 25/04/2013	Spot Bond	100.00000	68.47700	100.00000	99.72678	0.00	0	0.00			
EQ189U	On 15/05/2013	Spot Bond	100.00000	97.36541	100.00000	97.11317	0.00	0	0.00			
EQ190U	On 12/06/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425	0.00	0	0.00			
EQS01	On 18/11/2014	Spot Bond	3.00000	127.88043	3.00000	127.85715	0.00	0	0.00			
EQS02	On 01/07/2015	Spot Bond	10.12500	109.39016	10.12500	109.36032	0.00	0	0.00			
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.60950	0.00	0	14,100,000.00			
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.97949	0.00	0	0.00			
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.31500	0.00	0	0.00			
EQS07	On 09/04/2018	Spot Bond	8.38500	86.71374	8.38500	101.42541	0.00	0	0.00			
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.35246	0.00	0	0.00			
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.23726	0.00	0	0.00			
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.20903	0.00	0	0.00			
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37904	0.00	0	0.00			
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.34139	0.00	0	0.00			
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09536	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13973			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.17525			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10069			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.11189			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.16488			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.58500	105.87563	5.58500	105.85970			67,020,000.00	12,000	6,012,000.00
ES18	On 20/04/2018	Spot Bond	6.14500	113.28791	6.14500	113.26918			422,136,920.00	68,696	206,975,000.00
ES23	On 25/01/2023	Spot Bond	6.78000	125.16922	6.78000	125.14617			46,978,620.00	6,929	246,045,392.00
ES26	On 02/04/2026	Spot Bond	7.44500	103.81241	7.44500	103.79168			556,059,605.00	74,689	41,941,000.00
ES33	On 15/09/2033	Spot Bond	8.24000	93.57301	8.21000	93.83085			5,076,392,450,800.00	616,067,045	592,602,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07125			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.12672			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.40548			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.61051			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.57061	100.00000	12.53914			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.23288	100.00000	12.20225			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27638			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.32276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.47116			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.55460			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.21500	104.64183	6.21500	104.62443			43,505,000.00	7,000	13,960,000.00
FRB05	On 21/12/2018	Spot Bond	7.86500	105.75631	7.86500	105.73390			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.70786			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70781			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.98132			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.31869			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.66500	114.08487	9.66500	114.05529			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.97098			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	66.64911	100.00000	66.49334			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.09227			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.12000	130.18526	1.12000	131.04158			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.17000	145.21581	1.17000	283.48124			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.92000	108.96824	1.92000	154.99646			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	124.95087	2.04000	206.53826			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.37500	117.04371	6.37500	117.02375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.24452	100.00000	27.18455			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.24452	100.00000	27.18455			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15900	55.09647	8.15900	54.35953			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.15929	9.50700	34.25706			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.93600	9.74000	33.02277			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	85.95450	100.00000	85.75690			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.84730			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.90646			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.71277			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.17337			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72954			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66240			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66240			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.28907			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.63249			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82867			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01990			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04706			0.00	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	100.70567			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78328			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.89997			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.10348	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.10348	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.03086			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76935			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94648			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02540			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72912			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.54319			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13553			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75532			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.08316	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.89624			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07357			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.80859			0.00	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	100.86457			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01891			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94369			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06431			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13090			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01612			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98365			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.87855			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.86177			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08837			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07449			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03652			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09022			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92044			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.59999	100.09221	11.57187			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.67758			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.14291			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.81233			0.00	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	100.91858			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.50748			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.87483			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.75251			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	100.76187			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.68789			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.71320			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.96042			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.34143			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.72567			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.34143			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.70926			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.69914			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.03274	13.22500	101.54492			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65412			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.32962			0.00	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	100.32962			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65506			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.00811			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23617			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.71500	92.90884	2.71500	96.59785			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.03752			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.04036			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76709			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76242			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.97944			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.05871			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23010			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64415			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.90445			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.36000	129.05194	2.36000	118.98504			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77752			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78603			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.34000	118.07363	2.34000	119.16920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	0.17999	99.74757	0.17999	116.68449			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.36000	114.81919	2.36000	118.98504			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.67112	1.15999	121.31362			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	108.93683	1.22999	122.97573			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89075			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.08375	100.00000	19.03752			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.33055			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15714			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.90441	4.73000	109.87934			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.17870			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.66772			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77188			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03119			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.91169			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.87582			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74646			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74551			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.89099			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.30668			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72536			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.83253			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.09000	103.08730	10.09000	102.28825			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62810			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.90000	103.21994	6.90000	103.21213			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85681			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.34161			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.56852			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.84722			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.02217			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.51882	3.30000	136.49306			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29454			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.05128			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96269			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.45217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.78470			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.97598			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.23778			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.68000	139.10578	1.68000	271.54986			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.18000	145.09292	1.18000	283.24127			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.90000	136.56653	1.90000	266.59135			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.49000	110.95732	1.49000	127.30437			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.91114			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.09000	127.35031	1.09000	127.33378			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02834			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30510			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.68735			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.49338			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.61126			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	101.38104	2.25000	101.36465			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.87330			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91333	100.00000	0.91105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	12.88123	104.97509	12.84864			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71612			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.66595			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.31056			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.05170	101.07593	17.01000			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.87791	100.44759	8.85633			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.66724			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.42744	100.76967	15.38981			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.07471			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.41876			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39942			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	111.30118	1.87000	111.28438			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.51621			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.63575			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.27816			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	100.00000	2.01414	100.00000	2.00582			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	100.00000	3.13689	100.00000	100.00000		5,920,000,000,000.00	59,200,000	39,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	5.57000	105.01988	5.57000	105.00420			16,710,000.00	3,000	163,000.00
FRX15	On 14/03/2015	Spot Bond	5.74500	106.28687	5.74500	106.27052		1,005,426,705,000.00	175,009,000	60,918,000.00	
FRX16	On 15/09/2016	Spot Bond	6.27500	106.07356	6.27500	106.05575		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	6.59500	108.09304	6.59500	108.07399		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	6.70500	116.12869	6.70500	116.10776		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	7.31000	112.67360	7.31000	112.65126		14,707,720,000.00	2,012,000	2,778,000.00	
FRX23	On 28/02/2023	Spot Bond	100.00000	7.85030	100.00000	7.82604		0.00	0	300,000,000.00	
FRX24	On 10/12/2024	Spot Bond	8.17000	123.12773	8.17000	123.10065		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	8.80000	107.87112	8.80000	107.84546		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	9.10500	88.80369	9.10500	88.78209		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45018		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.37446		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26490		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	7.74500	106.19668	7.74500	106.17463		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	
GPT22	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.32910		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.79607		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.67055			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.19073			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.97144			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88554			0.00	27,000,000	9,000,000.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.79976			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.86046			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.78834			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.22701			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.29488			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98295			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98253			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98174			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.60123	100.00000	2.59452			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.98075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	99.97938			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	100.86530			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.98157			0.00	0	500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.16238			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.72987			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.56300			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.80328			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.58900			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.10576			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.76686			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.10193			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 19/05/2013	Spot Bond		0.00000	100.00000	0.00000	105.74276			0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond		0.00000	100.00000	0.00000	105.74276			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond		100.00000	50.00114	100.00000	50.00113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6	On 19/07/2013	Spot Bond	100.00000	89.45745	100.00000	89.25909	0.00	0	0.00	0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.01984	0.00	0	0.00	0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.02250	0.00	0	0.00	0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.76775	104.19952	6.76775	101.92372	0.00	0	0.00	0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	106.03926	0.00	0	0.00	0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.02326	0.00	0	0.00	0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.02725	0.00	0	0.00	0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.12160	104.18021	7.12160	117.06290	0.00	0	0.00	0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	106.42271	0.00	0	0.00	0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.02940	0.00	0	0.00	0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.03336	0.00	0	0.00	0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.57331	104.16239	7.57331	114.94363	0.00	0	0.00	0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	107.78134	0.00	0	0.00	0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.03757	0.00	0	0.00	0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.04082	0.00	0	0.00	0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	108.57316	0.00	0	0.00	0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	110.54225	0.00	0	0.00	0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.13273	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18546			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.19262			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.63000	120.00853	6.63000	119.98690		198,900,000.00		30,000	30,937,000.00
HWAY23	On 07/12/2023	Spot Bond	0.95000	147.95139	0.95000	288.82322		0.00		0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.93000	152.31568	0.93000	289.31484		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.21000	112.50243	8.21000	112.47742		32,840,000.00		4,000	17,294,000.00
HWAY35	On 31/07/2035	Spot Bond	8.19000	112.89941	8.19000	112.87437		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	0.82000	117.71205	0.82000	117.69764		8,446,000,000.00		10,300,000	973,423,000.00
I2038	On 31/01/2038	Spot Bond	1.74500	114.57050	1.74000	114.66351		87,250,000,000.00		50,000,000	412,950,000.00
I2050	On 31/12/2050	Spot Bond	1.98000	118.51487	1.97000	118.79456		39,600,000,000.00		20,000,000	409,455,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.25000		0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	6.26500	108.36452	6.26500	108.34636		0.00		0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.36094		0.00		0	4,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.06630		0.00		0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.49035		0.00		0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.74974		0.00		0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.37166		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	6.70000	102.70273	6.70000	102.68433		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	6.76500	108.14037	6.76500	108.12082		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.09500	112.88296	7.09500	112.86158		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.63000	101.81541	6.63000	101.79727		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.03198		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.10284		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.15000	107.56546	3.15000	107.54544		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.58500	106.44157	6.58500	106.42252		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.85622		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.84643		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.48551		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.09000	114.48221	1.09000	131.35002		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38128		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39903		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.06500	107.52568	7.06500	107.50528		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.89673		0.00	0	3,500,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99508		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.15564		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	7.29500	105.95214	7.29500	105.93128			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.67000	99.81120	7.67000	99.79045			46,020,000.00	6,000	356,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67496			0.00	300,000	600,000.00
IBL49	On 02/04/2018	Spot Bond	7.02500	87.80922	7.02500	101.70950			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	104.97362	100.00000	104.69737			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00171	100.00000	0.00171			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.08099	5.00000	100.06749			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.08099	5.00000	100.06749			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.15254	5.00000	101.13875			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.08099	5.00000	100.06749			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.45304	4.00000	100.44223			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51401			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44167			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.51748			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.26500	111.66854	8.26500	111.64384			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44432			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.35250			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.07508	100.00000	8.05552			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.02901			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.27538			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.06327			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.26500	102.06571	8.26500	102.04325			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85993			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.04946			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66429			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.91000	108.50620	7.91000	104.00414			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.60454			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.92813	50.01800	99.92813	50.01798			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	99.92813	5.25000	99.84203			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.25000	99.82769	5.25000	99.74176			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.30000	99.72487	5.30000	99.63830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 21/05/2013	Spot Bond	5.30000	99.62389	5.30000	99.53749			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.52311	5.30000	99.43689			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.42253	5.30000	99.33649			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.40000	99.30946	5.40000	99.22199			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.40000	99.20743	5.40000	99.12014			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.00399	5.40000	98.91706			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	99.86703	5.40000	98.81583			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26901			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	98.27586	100.00000	97.93814			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.30407			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.50654			0.00	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	9.77039	106.18909	9.77039	104.11418			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.77039	103.63085	9.77039	102.47129			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.70032			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16135			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68547			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.38523	6.50000	100.36769			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74597			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.37679			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.88552	100.25042	91.66036			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.80623			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80623			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.13276	100.00000	24.07233			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.44497	100.00000	15.40629			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.64934			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.53549			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32667			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING190	On 24/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.40610			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.96344			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.96344			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.96526			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.96709			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.78853			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.79578			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83579			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69711			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70942			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.71456			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72081			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.53549			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.53014			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.52095			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.18562			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.11547			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.37524			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39488			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39488			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.15060			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	65.37066	100.00000	65.21230			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.53498			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.81849			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.06287			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.16130			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.16490			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.16733			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.27500	105.45824	7.27500	105.43765			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.36000	103.02957	6.36000	103.01205			101,760,000.00	16,000	129,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08394			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.34500	109.79007	7.34500	109.76855			7,345,000,000.00	1,000,000	15,677,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.34711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.30064			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.71405			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.44500	109.65120	7.44500	109.62919			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74820			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.06036			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.18000	105.16305	2.18000	120.65417			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.10000	99.80026	3.10000	134.03731			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84402			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.46125			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.27208			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.25674			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.90167			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.58332			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.10697			0.00	0	4,000,000.00
IV030	On 31/01/2025	Spot Bond	2.82000	94.74937	2.82000	95.55979			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.82000	94.67038	2.82000	97.87708			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.97631			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.98737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66429			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.36500	119.59703	10.36500	112.70764			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.85995			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.10000	98.74112	3.10000	134.03731			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377		52,500,000,000.00	10,000,000	5,000,000.00	
IVA318	On 02/05/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.30000	99.73931	5.30000	99.60948			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.30784			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.40000	99.28029	5.40000	99.19287			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.40000	99.17831	5.40000	99.09108			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.07655	5.40000	98.98949			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA328	On 21/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.67158	5.40000	98.58523			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36517			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.38091			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.91319			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.91265			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.91857			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.34651			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71363			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.91958			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26898			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04753			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	100.42252	100.00000	100.16169			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.02269	100.00000	60.86988			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	63.36842	100.00000	63.21150			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	59.93758	100.00000	59.79078			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.89113			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.08505	100.00000	10.05979			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.16660	100.00000	26.10251			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.16720			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.05979	100.00000	10.03460			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.17633			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.64864	100.00000	103.64623			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.13337			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.88560			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.26000	161.97972	7.26000	155.20578			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.20416			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16642			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.44500	102.30340	7.44500	102.28274			96,785,000.00	13,000	3,949,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	7.49500	69.52555	7.49500	101.02109			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16463			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.51500	104.29884	10.51500	104.26948			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27792			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88213			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.20371			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.84934			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.73171			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.32086			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.68364			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.80381			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.19167			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.16969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.93849			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34678			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.27488			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.13660			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.71785			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.38562			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.74884			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.41649			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.45520			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.90703			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.01812	100.00000	65.85464			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.50524	100.00000	64.34371			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.35937	100.00000	56.22134			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.72470	100.00000	36.63574			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.64484	100.00000	31.56559			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.77427	100.00000	22.71910			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.21500	108.92795	7.21500	108.90686			21,645,000.00	3,000	137,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82945			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70423			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76683			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32250			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32495			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.33723			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.97115			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.07098			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.46065	8.59000	100.43757			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.81267	9.34000	102.78676			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.01253	10.01000	102.98474			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.07000	108.20906	6.07000	108.19129			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.61560			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.02000	111.74260	8.02000	112.05374			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.41500	105.48566	6.41500	105.46757			32,075,000.00	5,000	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.01519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	7.50500	107.95632	7.50500	107.93447			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.97026			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.20500	107.86532	7.20500	107.84434			43,230,000.00	6,000	5,980,000.00
MTN02	On 13/07/2014	Spot Bond	6.13000	107.54917	6.13000	107.53123			36,780,000.00	6,000	1,538,000.00
MTN03	On 13/07/2015	Spot Bond	6.46500	108.51345	6.46500	108.49438			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.15000	113.52139	7.15000	113.49936			35,750,000.00	5,000	2,485,000.00
MTN05	On 28/10/2013	Spot Bond	6.01000	104.71778	6.01000	100.80327			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.97193			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.14024			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.92807			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.96151	100.00000	6.94408			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18443	100.00000	0.18397			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.28876	100.00000	7.27051			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.37802	100.00000	7.35953			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.78400	100.89771	6.76687			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.87308	100.61875	6.85577			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.09335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.10275			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.11403			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.14227			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.16118			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.18188			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.20068			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.20997			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.32311			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.45489			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18443	100.00000	0.18397			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18443	100.00000	0.18397			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.41500	109.29072	7.41500	109.26874			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.51197			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41012			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.22377			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.59228			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.47879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.98215			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.46500	110.06979	6.46500	110.05076			0.00	0	7,242,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24292			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.46500	121.05401	7.46500	121.02990			44,790,000.00	6,000	3,671,000.00
NBK4	On 28/10/2024	Spot Bond	9.43500	35.42646	9.43500	35.41771			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.51500	105.95757	6.51500	105.93901			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.02384			0.00	0	2,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.02913			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.49000	102.37838	6.49000	102.36062			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99948			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.71500	107.71621	6.71500	107.69687			0.00	0	4,650,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52814			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.12609			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31514			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.17648			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02555			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.44506			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91760			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	99.98236			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.98057			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.91108			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18315			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.42712			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93289			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65589			0.00	10,000,000	10,000,000.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.94923			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.35786			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.30038			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.63582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.59822			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.28587			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58522			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36154			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32841			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.21500	108.29389	7.21500	108.27304			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.06000	102.40373	6.06000	102.38714		3,151,524,688,740.00	520,053,579	164,731,193.00	
NED8	On 08/02/2014	Spot Bond	6.16000	103.93387	6.16000	103.91646			0.00	0	3,269,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24761			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.59500	124.84850	10.59500	124.81290			0.00	0	259,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.75227			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.20125			0.00	0	4,400,000.00
NILB10	On 08/12/2016	Spot Bond	1.19000	161.17575	1.19000	161.15442			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.07000	115.08991	7.07000	115.06782			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.23893			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.69172			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.28059			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.70000	116.62564	7.70000	116.60066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.05997			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.54981			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.94196			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.00351			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		7.90000	116.56341	7.90000	119.41988			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.07671			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.00187			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.03512			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		8.10000	116.50209	8.10000	116.47585			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.14323			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.08172			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.09333			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.09336			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.15607			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.24300			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.35102			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.39217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.29091			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.60266	3.22500	131.57791			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	5.71500	110.84518	5.71500	105.20818			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	6.95500	129.10998	6.95500	129.08574			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.20500	140.26548	7.20500	134.12024			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.08500	177.21025	1.08500	177.18729			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.94000	143.06408	7.94000	143.03349			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.10871			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.10582			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.96205			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.89886			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.97065			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.41534			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61222			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.92115	100.00000	18.87482			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.96519	100.00000	18.91875			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.99162	100.00000	18.94511			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.62578	100.00000	19.57771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.33039	100.00000	20.28060				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.73425	100.00000	24.67367				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.07000	110.94311	6.07000	106.46708				54,630,000.00	9,000	8,650,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.78634	100.00000	6.76934				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.26000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.07574	100.00000	29.00453				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.79201	100.00000	9.76829				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73173				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85657				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	79.95994	100.00000	79.79473				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89569				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47565				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39642				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.65433				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.62132				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.65388				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98543			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.71901			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68123			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70812			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70710			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76022			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.71348			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80564			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80573			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75106			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89220			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.91548			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.91275			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.91152			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.90878			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.89703			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.89429			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	5.26500	112.37838	5.26500	112.36251			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.53000	92.70513	5.53000	92.69138			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.68000	43.53313	6.68000	43.52527			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.29500	119.67364	5.26500	119.73088		100,993,455,920,100.00	073,362,780	5,264,326,181.00	
R158	On 15/09/2015	Spot Bond	5.26500	119.74779	5.26500	119.73088			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.16500	88.53215	5.16500	88.51988			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.26500	126.74400	5.26500	126.72610			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.09500	84.32549	5.09500	84.31396			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.86000	103.64752	4.86000	103.63391			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.88500	135.26023	6.86000	135.50085		71,961,935,920,380.00	451,987,788	2,720,579,989.00	
R187P	On 21/12/2026	Spot Bond	6.60000	41.19792	6.60000	41.19057			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.52000	39.04857	6.52000	39.04169			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.64000	296.59275	0.68000	295.54603		61,388,288,000.00	95,919,200	204,414,025.00	
R201	On 21/12/2014	Spot Bond	5.18500	108.58288	5.16000	108.60839		228,391,866,560.00	44,048,576	551,817,250.00	
R202	On 07/12/2033	Spot Bond	1.55000	222.75060	1.55000	222.71890		971,649,585,000.00	626,870,700	1,194,272,200.00	
R2023	On 28/02/2023	Spot Bond	6.39500	110.95566	6.36500	111.16713		23,370,669,379,470.00	654,522,186	3,727,709,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.69500	110.70833	5.64500	110.89486		11,169,863,767,195.00	961,345,701	5,379,834,088.00	
R204	On 21/12/2018	Spot Bond	5.91000	112.66091	5.86500	112.86977		17,286,566,630,430.00	924,968,973	6,378,776,317.00	
R2048	On 28/02/2048	Spot Bond	7.84500	112.06005	7.84500	112.03661		19,957,824,018,510.00	544,018,358	3,160,917,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	57.31656	100.00000	57.17618		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.23000	103.65173	5.21000	103.65128		3,430,880,000,000.00	656,000,000	1,966,400,000.00	
R207	On 15/01/2020	Spot Bond	6.05500	108.51018	6.02000	108.69117		26,019,521,162,390.00	297,195,898	4,702,702,017.00	
R208	On 31/03/2021	Spot Bond	6.15500	104.14524	6.12500	104.31854		18,195,480,194,510.00	956,211,242	9,217,290,497.00	
R209	On 31/03/2036	Spot Bond	7.65000	85.39130	7.62000	85.65934		25,956,738,045,450.00	393,037,653	7,816,188,000.00	
R210	On 31/03/2028	Spot Bond	1.20000	169.66617	1.20000	169.64371		35,259,600,000.00	29,383,000	378,538,353.00	
R211	On 31/01/2017	Spot Bond	0.70000	114.99826	-0.70000	129.73089		(18,900,000.00)	27,000	142,607,000.00	
R212	On 31/01/2022	Spot Bond	0.52000	137.38534	0.52000	137.36966		7,800,000,000.00	15,000,000	1,454,764,000.00	
R213	On 28/02/2031	Spot Bond	7.43500	96.79088	7.41000	97.00955		20,097,150,712,630.00	703,046,498	5,137,956,535.00	
R214	On 28/02/2041	Spot Bond	7.68000	87.49561	7.68000	87.47769		41,681,110,771,200.00	427,227,965	6,861,982,833.00	
R224C	On 15/09/2013	Spot Bond	4.92000	98.10889	4.92000	98.09592		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.02000	95.68999	5.02000	95.67710		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.13000	93.20803	5.13000	93.19521		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.32500	90.55147	5.32500	90.53854		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.16500	88.53215	5.16500	88.51988		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	5.08500	86.49804	5.08500	86.48624			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.09500	84.32549	5.09500	84.31396			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.10500	99.20909	5.10500	99.19532			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.19500	96.68861	5.19500	96.67499			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.21500	94.21947	5.21500	94.20614			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.16500	91.89929	5.16500	91.88642			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.23500	89.45402	5.23500	89.44132			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.10500	87.46625	5.10500	87.45414			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.08500	85.34177	5.08500	85.33000			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.14500	83.04790	5.14500	83.03631			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.62000	79.42328	5.62000	79.41119			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.67000	77.07775	5.67000	77.06591			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.87000	74.20527	5.87000	74.19347			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.85000	72.16872	5.85000	72.15729			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.83000	70.20171	5.83000	70.19063			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.82000	68.25743	5.82000	68.24667			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.98000	65.59367	5.98000	65.58305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	5.96000	63.78413	5.96000	63.77384			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.04500	61.52286	6.04500	61.51279			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.01500	59.86862	6.01500	59.85887			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.98500	58.27585	5.98500	58.26641			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.95500	56.74201	5.95500	56.73286			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.91500	55.31920	5.91500	55.31034			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.87500	53.95307	5.87500	53.94449			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.80000	47.42425	6.80000	47.41554			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.76000	46.07216	6.76000	46.06374			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.72000	44.77597	6.72000	44.76784			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.68000	43.53313	6.68000	43.52527			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.64000	42.34121	6.64000	42.33362			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.60000	41.19792	6.60000	41.19057			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.56000	40.10106	6.56000	40.09395			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.52000	39.04857	6.52000	39.04169			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00158			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17652			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.23681			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.28646			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.25733	100.00000	2.25180			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.88760			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87589			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88090			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83220			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48588			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.81524			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58898			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	95.57322	100.00000	95.41095			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69830			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.51713			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.10910			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.12915			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32164			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.71083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.45322			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.00116			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21966			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91757			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	102.73295			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62798			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.81336			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.83384			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.83384			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16144			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.16623			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87262			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28377			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77556			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.86953			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79187			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.03817			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.46000	104.73305	12.46000	104.69808			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02345			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17220			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	59.36270	100.00000	59.21405			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.28400			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.34026	5.25000	101.32576			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.05810	100.00000	1.05551			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.74565	100.00000	5.73157			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.60365	100.00000	10.57710			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.60031			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.48500	114.84911	7.48500	114.82606			0.00	0	4,789,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85988			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.56500	117.91318	6.56500	117.89215			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.15800			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.69500	111.32849	7.69500	111.30541			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.01817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.79503			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.87974			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.99962			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.56500	109.90298	6.56500	109.88337			0.00	0	14,581,000.00
SBK9	On 10/04/2018	Spot Bond	7.46500	104.15523	7.46500	104.13437			0.00	0	6,588,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	130.01428	0.90000	129.99813			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.38031			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.72500	116.20771	6.72500	116.18682			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.58500	116.54117	6.58500	116.52065			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.51500	116.70837	6.51500	116.68803			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.04500	105.38872	7.04500	105.36889			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.66000	116.36237	6.66000	116.34165			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.62500	116.44576	6.62500	116.42514			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.71360			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.63433			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68647			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44059			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.91034	100.00000	65.74529			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.69500	109.10858	6.69500	109.08906			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28121			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58050			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.60214			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.52056	100.00000	1.51717			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.56868			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.77500	117.75400	7.77500	117.72932			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.51000	116.45938	8.51000	116.43257			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.35961			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.57140			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.03172			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.06331			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.35500	111.03475	7.35500	111.01260		51,485,000.00	7,000	1,822,000.00	
SBS3	On 25/05/2026	Spot Bond	7.56000	108.66898	7.56000	108.64671			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.82500	108.56186	7.82500	108.53885			0.00	0	375,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	6.44500	117.57282	6.44500	117.55222			32,225,000.00	5,000	1,135,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.35904	0.70000	122.34448			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.21000	144.72501	1.21000	282.52282			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.48551			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.85000			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	3.88631	100.00000	3.87690			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.06653	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.47553	0.56999	123.91264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.38523	6.50000	100.36769			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.78496			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.47134			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50780			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90799			0.00	20,000,000	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.74500	106.32352	7.74500	106.30132			0.00	0	356,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.64723			0.00	0	25,404,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.25911			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.95000	102.89145	5.95000	102.87499			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.56500	110.83417	6.56500	110.81439			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.16000	108.18970	6.16000	103.55153			43,120,000.00	7,000	7,000.00
SNT01	On 15/09/2017	Spot Bond	7.09500	105.19782	7.09500	105.17789			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25872			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.10267			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.29245			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.11117			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.94500	110.63896	6.94500	110.61822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47953			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.37971	66.36149	101.37971	66.36148			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.13927			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.14518			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.95500	100.74846	7.95500	100.72700			0.00	0	41,061,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04755			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58070			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.98169			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.73300	94.70563	7.73300	94.68600			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.79500	94.35695	7.79500	94.33724			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.40500	106.62085	6.40500	106.60238			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.28000	101.82943	7.28000	101.80932			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71585			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.82500	106.23376	6.82500	106.21439			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.16500	117.54911	6.16500	117.52971			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.57000	108.38492	1.57000	108.78271			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.81500	105.84426	6.81500	108.19893			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.97148			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87152			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.72893			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71431			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68553			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68567			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.62852			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60007			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97147			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60005			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.52850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.49941			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.36831			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.19395			0.00	0	0.00
SYN987	On 24/04/2013	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	98.58305			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.80467			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.70062			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.82500	115.77621	5.82500	115.75806			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.42000	113.29100	7.42000	113.26845			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	46.53354	100.00000	46.42941			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	36.65065	100.00000	30.40005			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.37007	100.00000	16.32908			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.42000	102.18447	6.42000	102.16693			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.93006			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.28078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.69138			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.92266			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.51500	108.39841	6.51500	108.37921			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77836			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.03331			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.09143			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.10486			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.10805			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	7.83000	102.07939	7.83000	102.05774			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10310			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10709			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.82714			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.10310			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.10709			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.25118	7.16000	101.88310			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.11489			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12950			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12744			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18917			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18216			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10839			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.87060	101.06155	5.85608			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.10246			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.33212			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.11680			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.12315			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.18980			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10371			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10758			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.10758			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.10839			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10758			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.11645			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.11645			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.11645			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12933			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.13254			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12852			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19246			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.19643			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19484			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.56941			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.21500	114.44310	7.21500	108.47661		50,505,000.00	7,000	1,581,000.00	
TL20	On 22/02/2020	Spot Bond	6.19500	99.93407	6.19500	99.89577		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	6.58500	114.46998	6.58500	114.44950		65,942,190,000.00	10,014,000	995,028,000.00	
TN20	On 17/09/2020	Spot Bond	7.12500	120.23834	7.12500	120.21547		562,904,020,125.00	79,004,073	318,690,000.00	
TN23	On 06/11/2023	Spot Bond	7.38000	129.80344	7.38000	129.77745		191,910,715,560.00	26,004,162	121,704,440.00	
TN25	On 19/08/2025	Spot Bond	7.86000	114.47923	7.86000	114.45485		1,346,307,960,000.00	171,286,000	319,986,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	7.90000	112.53379	7.90000	112.50970			8,065,900,000.00	1,021,000	14,038,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.17321			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.20094			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23608			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23978			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.41346			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.77317			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31249			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.32519			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33280			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178	10.00000	99.83417			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522	9.75000	99.83829			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748	100.00000	9.84119			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.85297			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94071			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.48651			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.48326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.74861			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.45164			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.73900			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.08514			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01279			0.00	2,000,000	2,000,000.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.98386			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.82502			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.27719			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21884			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18966			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13130			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11671			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08753			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	100.00000	83.65058	100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000.00	
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.07322			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	85.96210	100.00000	85.76540			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10068			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01855			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08786			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.52500	120.12138	7.52500	120.09728			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79044			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.03063			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35705			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.98500	109.15176	7.98500	109.12854			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.26137	100.00000	66.09544			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.52773	100.00000	66.36114			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.61652	100.00000	66.44970			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.40327			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42672			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.31576			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.36483			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.36693			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47858			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.49324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.78100			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	129.58000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.62500	124.31930	5.62500	124.30025			0.00	0	93,253,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	191.75251	-0.39000	249.02312			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.66500	110.16076	5.66500	110.14376			0.00	0	35,000,000.00
WSP2	On 28/05/2017	Spot Bond	6.15000	113.84114	6.15000	113.82209			0.00	0	221,883,274.00
WSP3	On 28/05/2019	Spot Bond	6.42000	116.50810	6.42000	116.48776			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.64500	116.81519	6.64500	116.79410			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.66500	118.09124	6.66500	118.06985			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.13500	98.23109	5.13500	98.21751			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.19500	96.97512	5.19500	96.96146			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.21500	89.37318	5.21500	89.36047			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.18500	95.34267	5.18500	95.32933			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.19500	94.11645	5.19500	94.10311			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.14500	88.14688	5.14500	88.13465			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.17500	92.16612	5.17500	92.15312			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.21500	89.36047	5.21500	89.34776			0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	5.81000	69.19634	5.81000	69.18557			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03940	100.00000	0.03932			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.21760	100.00000	11.19632			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.21760	100.00000	11.19632			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.02860	100.00000	10.00957			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.43732	100.00000	9.41941			0.00	0	0.00
Total for j-Bonds :									444,384,746,954,315.00	278,712,797	93 854 148 433.00
Grand Total:									14,392,089,219,736.00	178,975,670	93 856 130 504.00