



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/04/2013

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	9.17290	9.17290	9.11580	9.11580		12.26	191,695,264.20	20,898	504,071.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	513.85970	0.51386	463.44840	0.46345	513.860	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	20.95970	0.02096	27.64840	0.02765	20.960	12.23	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	495.81900	0.49582	446.47800	0.44648	495.819	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	22.91900	0.02292	30.67800	0.03068	22.919	12.17	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	461.19510	0.46120	413.30310	0.41330	461.195	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	28.29510	0.02830	37.50310	0.03750	28.295	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	452.68330	0.45268	405.17800	0.40518	452.683	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	29.78330	0.02978	39.37800	0.03938	29.783	12.18	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	444.23230	0.44423	397.12330	0.39712	444.232	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	31.33230	0.03133	41.32330	0.04132	31.332	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	411.06450	0.41106	365.63670	0.36564	411.064	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	38.16450	0.03816	49.83670	0.04984	38.164	12.19	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	371.14960	0.37115	328.02610	0.32803	371.150	12.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	48.24960	0.04825	62.22610	0.06223	48.250	12.20	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	263.31420	0.26331	228.20590	0.22821	263.314	12.23	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	90.41420	0.09041	112.40590	0.11241	90.414	12.23	0.00	0	42,550.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	202.65130		0.20265	173.40660	0.17341	202.651	12.25	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	129.75130		0.12975	157.60660	0.15761	129.751	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	175.92240		0.17592	151.89140	0.15189	175.922	12.26	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	153.02240		0.15302	186.09140	0.18609	153.022	12.26	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	162.53230		0.16253	140.09990	0.14010	162.532	12.38	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	169.63230		0.16963	204.29990	0.20430	169.632	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	154.08470		0.15408	132.68440	0.13268	154.085	12.46	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	181.18470		0.18118	216.88440	0.21688	181.185	12.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	134.58480		0.13458	115.63060	0.11563	134.585	12.65	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	211.68480		0.21168	249.83060	0.24983	211.685	12.65	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	123.94420		0.12394	106.36110	0.10636	123.944	12.77	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	231.04420		0.23104	270.56110	0.27056	231.044	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	117.26870		0.11727	100.56060	0.10056	117.269	12.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	244.36870		0.24437	284.76060	0.28476	244.369	12.85	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	101.96750		0.10197	87.30400	0.08730	101.968	13.04	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	279.06750		0.27907	321.50400	0.32150	279.068	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	88.50680		0.08851	75.68690	0.07569	88.507	13.24	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	315.60680		0.31561	359.88690	0.35989	315.607	13.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	66.41260		0.06641	56.70750	0.05671	66.413	13.63	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	393.51260		0.39351	440.90750	0.44091	393.513	13.63	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	38.03480		0.03803	32.88660	0.03289	38.035	14.53	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	565.13480		0.56513	617.08660	0.61709	565.135	14.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	25.79410		0.02579	22.37170	0.02237	25.794	15.30	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	702.89410		0.70289	756.57170	0.75657	702.894	15.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	23.32140		0.02332	20.24470	0.02024	23.321	15.50	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	740.42140		0.74042	794.44470	0.79444	740.421	15.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	17.79590		0.01780	15.48500	0.01549	17.796	16.06	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	844.89590		0.84490	899.68500	0.89969	844.896	16.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	9.90830		0.00991	8.64100	0.00864	9.908	17.30	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,087.00830		1.08701	1,142.84100	1.14284	1,087.008	17.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	3.02850		0.00303	2.66000	0.00266	3.029	20.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,680.12850		1.68013	1,736.86000	1.73686	1,680.129	20.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	681.95800		0.68196	627.37520	0.62738	681.958	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	9.05800		0.00906	11.57520	0.01158	9.058	12.79	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	587.44960		0.58745	534.49410	0.53449	587.450	12.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	14.54960		0.01455	18.69410	0.01869	14.550	12.48	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	2.36410		0.00236	1.65820	0.00166	2.364	21.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,829.46410		1.82946	1,885.85820	1.88586	1,829.464	21.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,972.94250		1.97294	1,915.84970	1.91585	1,972.943	19.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04250		0.00004	0.04970	0.00005	0.043	19.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.28700		9.28700	9.22860	9.22860		13.47	2,786,100.00	300	62,076.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	461.76250		0.46176	425.88430	0.42588	461.763	12.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	174.76250		0.17476	197.28430	0.19728	174.763	12.99	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	352.59430		0.35259	324.46150	0.32446	352.594	13.31	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	265.59430		0.26559	295.86150	0.29586	265.594	13.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	286.49430		0.28649	264.74340	0.26474	286.494	13.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	349.49430		0.34949	386.14340	0.38614	349.494	13.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	268.12150		0.26812	247.66120	0.24766	268.122	13.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	381.12150		0.38112	419.06120	0.41906	381.122	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	634.23200		0.63423	586.49460	0.58649	634.232	12.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	97.23200		0.09723	107.89460	0.10789	97.232	12.89	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	192.61080		0.19261	177.62220	0.17762	192.611	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	555.61080		0.55561	599.02220	0.59902	555.611	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	190.09550		0.19010	175.29200	0.17529	190.095	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	563.09550		0.56310	606.69200	0.60669	563.096	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	306.09040		0.30609	282.98810	0.28299	306.090	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	319.09040		0.31909	354.38810	0.35439	319.090	13.47	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	140.24250		0.14024	129.21800	0.12922	140.243	15.39	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	753.24250		0.75324	800.61800	0.80062	753.243	15.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	98.32310		0.09832	90.12400	0.09012	98.323	16.43	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,011.32310		1.01132	1,061.52400	1.06152	1,011.323	16.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	195.16120		0.19516	179.98320	0.17998	195.161	14.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	548.16120		0.54816	591.38320	0.59138	548.161	14.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	86.07460		0.08607	78.69180	0.07869	86.075	16.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,119.07460		1.11907	1,170.09180	1.17009	1,119.075	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	44.68490		0.04468	39.78630	0.03979	44.685	19.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,757.68490		1.75768	1,811.18630	1.81119	1,757.685	19.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	149.14200		0.14914	137.51940	0.13752	149.142	15.22	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	712.14200		0.71214	758.91940	0.75892	712.142	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,990.44350		1.99044	1,931.05960	1.93106	1,990.444	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.44350		0.00344	2.45960	0.00246	3.444	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	840.69870		0.84070	786.12350	0.78612	840.699	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	53.69870		0.05370	57.52350	0.05752	53.699	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	673.79190		0.67379	624.41180	0.62441	673.792	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	86.79190		0.08679	95.81180	0.09581	86.792	12.96	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.39310		9.39310	9.33360	9.33360		14.20	0.00	0	23,308.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	662.67590		0.66268	622.32090	0.62232	662.676	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	197.47590		0.19748	216.62090	0.21662	197.476	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	631.17360		0.63117	593.67390	0.59367	631.174	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	215.97360		0.21597	237.97390	0.23797	215.974	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	602.14510		0.60215	566.15030	0.56615	602.145	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	236.94510		0.23695	260.45030	0.26045	236.945	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	510.59730		0.51060	479.76570	0.47977	510.597	13.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	317.49730		0.31750	346.16570	0.34617	317.497	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	681.67020		0.68167	638.81310	0.63881	681.670	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	188.57020		0.18857	205.21310	0.20521	188.570	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	316.81700		0.31682	297.98330	0.29798	316.817	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	623.71700		0.62372	664.38330	0.66438	623.717	14.99	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	288.87110		0.28887	271.62200	0.27162	288.871	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	695.77110		0.69577	738.02200	0.73802	695.771	15.25	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	618.20610		0.61821	581.36930	0.58137	618.206	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	225.10610		0.22511	247.76930	0.24777	225.106	13.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	187.79770		0.18780	176.05730	0.17606	187.798	16.67	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,094.69770		1.09470	1,142.45730	1.14246	1,094.698	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	110.83650		0.11084	102.69410	0.10269	110.836	18.65	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,717.73650		1.71774	1,769.09410	1.76909	1,717.736	18.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	319.77490		0.31977	300.77060	0.30077	319.775	14.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	616.67490		0.61667	657.17060	0.65717	616.675	14.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,432.30560		1.43231	1,371.38280	1.37138	1,432.306	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	39.20560		0.03921	37.78280	0.03778	39.206	14.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	788.62580		0.78863	741.27400	0.74127	788.626	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	145.52580		0.14553	157.67400	0.15767	145.526	13.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	192.46930		0.19247	180.48580	0.18049	192.469	16.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,069.36930		1.06937	1,116.88580	1.11689	1,069.369	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,006.91800		2.00692	1,945.19180	1.94519	2,006.918	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	13.81800		0.01382	11.59180	0.01159	13.818	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.50620		9.50620	9.44550	9.44550		14.85	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,388.41880		1.38842	1,330.91200	1.33091	1,388.419	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	82.21880		0.08222	85.41200	0.08541	82.219	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	979.14800		0.97915	932.22650	0.93223	979.148	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	172.94800		0.17295	186.72650	0.18673	172.948	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	499.80020		0.49980	476.18420	0.47618	499.800	15.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	583.60020	0.58360	620.68420	0.62068	583.600	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	496.16590	0.49617	472.71040	0.47271	496.166	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	589.96590	0.58997	627.21040	0.62721	589.966	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,844.35330	1.84435	1,783.46790	1.78347	1,844.353	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	38.15330	0.03815	37.96790	0.03797	38.153	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	267.97730	0.26798	255.21800	0.25522	267.977	17.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,261.77730	1.26178	1,309.71800	1.30972	1,261.777	17.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	198.38160	0.19838	188.60300	0.18860	198.382	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,692.18160	1.69218	1,743.10300	1.74310	1,692.182	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	643.15810	0.64316	612.38540	0.61239	643.158	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	386.95810	0.38696	416.88540	0.41689	386.958	14.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	492.56050	0.49256	469.26460	0.46926	492.561	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	596.36050	0.59636	633.76460	0.63376	596.361	15.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.58160	9.58160	9.51970	9.51970		15.41	9,581,600.00	1,000	4,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	617.38910	0.61739	592.14220	0.59214	617.389	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	635.78910	0.63579	672.44220	0.67244	635.789	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	613.59050	0.61359	588.49440	0.58849	613.591	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	641.99050	0.64199	678.79440	0.67879	641.991	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	621.19350	0.62119	595.81920	0.59582	621.193	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	629.59350	0.62959	666.11920	0.66612	629.593	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.67380	9.67380	9.61280	9.61280		15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,382.93340	1.38293	1,331.67980	1.33168	1,382.933	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	259.13340	0.25913	268.87980	0.26888	259.133	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	809.02670	0.80903	781.42040	0.78142	809.027	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	735.22670	0.73523	768.62040	0.76862	735.227	15.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,816.94150	1.81694	1,759.70680	1.75971	1,816.941	15.04	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	143.14150	0.14314	146.90680	0.14691	143.141	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,457.95050	1.45795	1,405.40000	1.40540	1,457.950	14.72	0.00	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	234.15050		0.23415	242.60000	0.24260	234.150	14.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,420.20900		1.42021	1,368.29540	1.36830	1,420.209	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	246.40900		0.24641	255.49540	0.25550	246.409	14.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.54500		10.54500	10.49450	10.49450		17.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,843.02920		1.84303	1,802.90270	1.80290	1,843.029	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	448.02920		0.44803	458.40270	0.45840	448.029	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,811.65700		1.81166	1,772.10140	1.77210	1,811.657	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	466.65700		0.46666	477.60140	0.47760	466.657	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,780.72790		1.78073	1,741.75860	1.74176	1,780.728	15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	485.72790		0.48573	497.25860	0.49726	485.728	15.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.17290		9.17290	9.11580	9.11580		12.26	559,546.90	61	852.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	46,119.50560		0.46120	41,330.30590	0.41330	46,119.506	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,829.50560		0.02830	3,750.30590	0.03750	2,829.506	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	45,268.33380		0.45268	40,517.80150	0.40518	45,268.334	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,978.33380		0.02978	3,937.80150	0.03938	2,978.334	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,423.23110		0.44423	39,712.33280	0.39712	44,423.231	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,133.23110		0.03133	4,132.33280	0.04132	3,133.231	12.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.28700		9.28700	9.22860	9.22860		13.47	0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	53,120.79670		0.53121	49,116.81340	0.49117	53,120.797	12.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	13,420.79670		0.13421	15,256.81340	0.15257	13,420.797	12.81	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	52,462.03730		0.52462	48,495.05290	0.48495	52,462.037	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	13,762.03730		0.13762	15,635.05290	0.15635	13,762.037	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	51,808.55150		0.51809	47,878.74930	0.47879	51,808.552	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,108.55150		0.14109	16,018.74930	0.16019	14,108.551	12.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.39310		9.39310	9.33360	9.33360		14.20	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	38,559.39350		0.38559	36,294.58060	0.36295	38,559.394	14.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	48,249.39350		0.48249	51,934.58060	0.51935	48,249.393	14.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	38,198.17470		0.38198	35,953.13490	0.35953	38,198.175	14.46	0.00	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	48,888.17470		0.48888	52,593.13490	0.52593	48,888.175	14.46		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	37,840.50660		0.37841	35,614.79160	0.35615	37,840.507	14.49		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	49,530.50660		0.49531	53,254.79160	0.53255	49,530.507	14.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.20750		14.20750	14.06940	14.06940		10.47		0.00	0	18,141.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,208.14080		2.20814	2,070.49050	2.07049	2,208.141	16.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.64080		0.00064	1.09050	0.00109	0.641	16.57		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,218.71670		1.21872	1,085.33610	1.08534	1,218.717	13.87		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	11.21670		0.01122	15.93610	0.01594	11.217	13.87		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	492.94670		0.49295	391.65550	0.39166	492.947	11.01		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	75.44670		0.07545	112.25550	0.11226	75.447	11.01		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	162.98200		0.16298	117.41600	0.11742	162.982	10.69		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	295.48200		0.29548	388.01600	0.38802	295.482	10.69		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	52.88730		0.05289	36.64060	0.03664	52.887	11.42		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	645.38730		0.64539	767.24060	0.76724	645.387	11.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	485.12350		0.48512	384.52800	0.38453	485.123	11.00		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	77.62350		0.07762	115.12800	0.11513	77.624	11.00		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	477.35260		0.47735	377.46090	0.37746	477.353	10.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	79.85260		0.07985	118.06090	0.11806	79.853	10.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	21.90300		0.02190	16.98960	0.01699	21.903	13.56		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,114.40300		1.11440	1,247.58960	1.24759	1,114.403	13.56		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	142.16790		0.14217	101.28790	0.10129	142.168	10.78		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	334.66790		0.33467	431.88790	0.43189	334.668	10.78		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	77.73010		0.07773	52.77290	0.05277	77.730	11.18		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	520.23010		0.52023	633.37290	0.63337	520.230	11.18		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.37780		14.37780	14.23710	14.23710		11.72		0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	284.96300		0.28496	247.77060	0.24777	284.963	12.39		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	667.16300		0.66716	770.67060	0.77067	667.163	12.39		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	290.81580		0.29082	253.01230	0.25301	290.816	12.35		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	653.01580		0.65302	755.91230	0.75591	653.016	12.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	287.87290		0.28787	250.37810	0.25038	287.873	12.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	660.07290		0.66007	763.27810	0.76328	660.073	12.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.53810		14.53810	14.39520	14.39520		12.40	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	438.28770		0.43829	391.94350	0.39194	438.288	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	810.18770		0.81019	906.74350	0.90674	810.188	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	444.55030		0.44455	397.72960	0.39773	444.550	12.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	796.45030		0.79645	892.52960	0.89253	796.450	12.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	441.40960		0.44141	394.82580	0.39483	441.410	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	803.30960		0.80331	899.62580	0.89963	803.310	12.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.71080		14.71080	14.56590	14.56590		12.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	904.60470		0.90460	827.49750	0.82750	904.605	12.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	503.80470		0.50380	571.59750	0.57160	503.805	12.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	914.93650		0.91494	837.33880	0.83734	914.936	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	494.13650		0.49414	561.43880	0.56144	494.137	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	909.75530		0.90976	832.40600	0.83241	909.755	12.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	498.95530		0.49896	566.50600	0.56651	498.955	12.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09400		0.09400	0.09160	0.09160		21.45	1,880.00	20	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	517.10840		0.00517	363.54830	0.00364	517.108	20.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	117.10840		0.00117	203.54830	0.00204	117.108	20.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	93.58480		0.00094	57.16520	0.00057	93.585	21.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	693.58480		0.00694	897.16520	0.00897	693.585	21.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	11.73890		0.00012	6.72510	0.00007	11.739	23.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,611.73890		0.01612	1,846.72510	0.01847	1,611.739	23.51	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09520		0.09520	0.09280	0.09280		20.01	2,380.00	25	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	743.94470		0.00744	591.96330	0.00592	743.945	18.85	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	223.94470		0.00224	311.96330	0.00312	223.945	18.85	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	284.44170		0.00284	216.80750	0.00217	284.442	20.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	764.44170	0.00764	936.80750	0.00937	764.442	20.01	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	104.81870	0.00105	76.60740	0.00077	104.819	21.88	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,584.81870	0.01585	1,796.60740	0.01797	1,584.819	21.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.95790	11.95790	11.86030	11.86030		11.81	5,668,044.60	474	69,407.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	592.12430	0.59212	510.13190	0.51013	592.124	11.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	34.22430	0.03422	49.83190	0.04983	34.224	11.79	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	358.38750	0.35839	295.10110	0.29510	358.388	11.80	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	100.48750	0.10049	134.80110	0.13480	100.488	11.80	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	293.50310	0.29350	237.71970	0.23772	293.503	11.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	135.60310	0.13560	177.41970	0.17742	135.603	11.80	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	149.86000	0.14986	119.37850	0.11938	149.860	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	291.96000	0.29196	359.07850	0.35908	291.960	12.14	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	118.18520	0.11819	93.49340	0.09349	118.185	12.36	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	360.28520	0.36029	433.19340	0.43319	360.285	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	55.49610	0.05550	43.46430	0.04346	55.496	13.02	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	597.59610	0.59760	683.16430	0.68316	597.596	13.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	719.23970	0.71924	628.65860	0.62866	719.240	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	21.33970	0.02134	28.35860	0.02836	21.340	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	39.62770	0.03963	31.14890	0.03115	39.628	13.33	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	711.72770	0.71173	800.84890	0.80085	711.728	13.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	29.03480	0.02903	22.87560	0.02288	29.035	13.63	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	821.13480	0.82113	912.57560	0.91258	821.135	13.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	738.02290	0.73802	646.70660	0.64671	738.023	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	20.12290	0.02012	26.40660	0.02641	20.123	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	728.62190	0.72862	637.48220	0.63748	728.622	12.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	20.72190	0.02072	27.18220	0.02718	20.722	12.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.11570	12.11570	12.01580	12.01580		12.82	8,480,990.00	700	18,346.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	395.49130	0.39549	356.64670	0.35665	395.491	12.82	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	379.79130		0.37979	440.84670	0.44085	379.791	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	334.97280		0.33497	301.78660	0.30179	334.973	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	469.27280		0.46927	535.98660	0.53599	469.273	13.10	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	299.43670		0.29944	269.67470	0.26967	299.437	13.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	533.73670		0.53374	603.87470	0.60387	533.737	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	170.88950		0.17089	155.12690	0.15513	170.890	14.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	905.18950		0.90519	989.32690	0.98933	905.189	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	439.47090		0.43947	393.73530	0.39374	439.471	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	333.77090		0.33377	387.93530	0.38794	333.771	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	717.71850		0.71772	652.39950	0.65240	717.719	12.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	152.01850		0.15202	186.59950	0.18660	152.019	12.45	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	449.70430		0.44970	402.78730	0.40279	449.704	12.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	324.00430		0.32400	376.98730	0.37699	324.004	12.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	444.56650		0.44457	398.05740	0.39806	444.567	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	328.86650		0.32887	382.25740	0.38226	328.867	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.26410		12.26410	12.16230	12.16230		13.51	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,194.81650		1.19482	1,117.05820	1.11706	1,194.816	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	130.71650		0.13072	154.75820	0.15476	130.716	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,006.11480		1.00611	934.32950	0.93433	1,006.115	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	185.01480		0.18501	215.02950	0.21503	185.015	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	969.12640		0.96913	898.64080	0.89864	969.126	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	198.02640		0.19803	229.34080	0.22934	198.026	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	932.80140		0.93280	863.64050	0.86364	932.801	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	211.70140		0.21170	244.34050	0.24434	211.701	12.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.42390		12.42390	12.32020	12.32020		14.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	629.17940		0.62918	585.74220	0.58574	629.179	14.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	705.27940		0.70528	765.54220	0.76554	705.279	14.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	625.29860		0.62530	582.07770	0.58208	625.299	14.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	711.39860		0.71140	771.87770	0.77188	711.399	14.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	633.08860		0.63309	589.42490	0.58942	633.089	14.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	699.18860		0.69919	759.22490	0.75922	699.189	14.20	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.17318		118.17318	118.15019	118.15019			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,759.51000		4.75951	4,736.52000	4.73652	4,759.510		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
2025	On 01/08/2013	Bond Future			118.66297		118.66297	118.63965	118.63965			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	672.97000		0.67297	649.65000	0.64965	672.970		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	662.97000		0.66297	639.65000	0.63965	662.970		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	652.97000		0.65297	629.65000	0.62965	652.970		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.01790		115.01790	114.76935	114.76935			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,413.42000		3.41342	3,164.87000	3.16487	3,413.420		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
2038	On 01/08/2013	Bond Future			115.33324		115.33324	115.08132	115.08132			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	343.24000		0.34324	91.32000	0.09132	343.240		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	333.24000		0.33324	81.32000	0.08132	333.240		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	323.24000		0.32324	71.32000	0.07132	323.240		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.95457		119.95457	119.62232	119.62232			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,356.75000		2.35675	2,024.50000	2.02450	2,356.750		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future			120.20187		120.20187	119.86537	119.86537				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	1,211.87000		1.21187	875.37000	0.87537	1,211.870			0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	1,201.87000		1.20187	865.37000	0.86537	1,201.870			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	1,191.87000		1.19187	855.37000	0.85537	1,191.870			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			507.86500		507.86500	507.11700	507.11700				0.00	0	10.00
AL7T	On 01/08/2013	Index Future			514.48100		514.48100	513.72400	513.72400				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			521.84000		521.84000	521.07500	521.07500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			453.21100		453.21100	453.18200	453.18200			3,090,899,020.00	682	250.00	
ALBI	On 01/08/2013	Index Future			459.11600		459.11600	459.08600	459.08600			665,718,200.00	145	478.00	
ALBI	On 07/11/2013	Index Future			465.68300		465.68300	465.65500	465.65500			0.00	0	85.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.40060		9.40060	9.37050	9.37050			8.36	141,009.00	15	11,823.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	652.76160		0.65276	624.79600	0.62480	652.762	12.76		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	12.16160		0.01216	14.29600	0.01430	12.162	12.76		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	671.99580		0.67200	643.90040	0.64390	671.996	12.90		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	11.39580		0.01140	13.40040	0.01340	11.396	12.90		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	662.37180		0.66237	634.34030	0.63434	662.372	12.83		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	11.77180		0.01177	13.84030	0.01384	11.772	12.83		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.45450		9.45450	9.42330	9.42330			9.52	141,817.50	15	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	311.01850		0.31102	290.71740	0.29072	311.018	9.63		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	156.51850		0.15652	167.41740	0.16742	156.519	9.63		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	50.92110		0.05092	48.04620	0.04805	50.921	12.31		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	896.42110		0.89642	924.74620	0.92475	896.421	12.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	614.25500		0.61425	585.94010	0.58594	614.255	10.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	59.75500		0.05976	62.64010	0.06264	59.755	10.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	605.03910		0.60504	576.75950	0.57676	605.039	10.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	60.53910		0.06054	63.45950	0.06346	60.539	10.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	992.71250		0.99271	963.53490	0.96353	992.713	13.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	38.21250		0.03821	40.23490	0.04023	38.213	13.57	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	707.26300		0.70726	678.63160	0.67863	707.263	11.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	52.76300		0.05276	55.33160	0.05533	52.763	11.34	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	623.48900		0.62349	595.13690	0.59514	623.489	10.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	58.98900		0.05899	61.83690	0.06184	58.989	10.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50630		9.50630	9.47340	9.47340		10.32	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	69.19800		0.06920	72.39280	0.07239	69.198	12.51	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,162.89800		1.16290	1,198.99280	1.19899	1,162.898	12.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	328.07040		0.32807	313.43060	0.31343	328.070	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	291.77040		0.29177	310.03060	0.31003	291.770	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	323.43120		0.32343	309.27790	0.30928	323.431	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	297.13120		0.29713	315.87790	0.31588	297.131	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	274.45510		0.27446	263.34480	0.26334	274.455	10.53	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	368.15510		0.36816	389.94480	0.38994	368.155	10.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	977.27750		0.97728	947.11490	0.94711	977.278	12.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	70.97750		0.07098	73.71490	0.07371	70.978	12.34	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	332.76200		0.33276	317.63200	0.31763	332.762	10.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	286.46200		0.28646	304.23200	0.30423	286.462	10.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.56080		9.56080	9.52560	9.52560		10.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	415.16250		0.41516	399.16480	0.39916	415.163	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	364.36250		0.36436	383.56480	0.38356	364.363	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	424.47580		0.42448	408.23520	0.40824	424.476	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	353.67580		0.35368	372.63520	0.37264	353.676	10.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	419.79990		0.41980	403.67750	0.40368	419.800	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	358.99990		0.35900	378.07750	0.37808	359.000	10.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.11180		10.11180	10.07990	10.07990		12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,957.63300		2.95763	2,924.27630	2.92428	2,957.633	15.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.83300		0.09583	94.37630	0.09438	95.833	15.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,909.34190		2.90934	2,875.95750	2.87596	2,909.342	15.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	97.54190		0.09754	96.05750	0.09606	97.542	15.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,861.07690		2.86108	2,827.66210	2.82766	2,861.077	15.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	99.27690		0.09928	97.76210	0.09776	99.277	15.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.00890		9.00890	8.92520	8.92520		9.76	0.00	0	37.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	160.47080		0.16047	117.31570	0.11732	160.471	9.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	101.57080		0.10157	142.11570	0.14212	101.571	9.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	154.71190		0.15471	113.13560	0.11314	154.712	9.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	105.81190		0.10581	147.93560	0.14794	105.812	9.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	166.34860		0.16635	122.12940	0.12213	166.349	9.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	97.44860		0.09745	136.92940	0.13693	97.449	9.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.10120		9.10120	9.01680	9.01680		11.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	263.26680		0.26327	227.10410	0.22710	263.267	11.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	252.06680		0.25207	300.30410	0.30030	252.067	11.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	258.33850		0.25834	223.20250	0.22320	258.338	11.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	257.13850		0.25714	306.40250	0.30640	257.138	11.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	254.02600		0.25403	219.35920	0.21936	254.026	11.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	262.82600		0.26283	312.55920	0.31256	262.826	11.37	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17260		0.17260	0.14760	0.14760			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			88.67230		88.67230	74.52330	74.52330			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			14.77450		14.77450	13.56430	13.56430			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADE	On 14/06/2013	Can-Do Future			4,606.45680		4,606.45680	-5,368.98950	-5,368.98950			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			5,329.38320		5,329.38320	-5,909.15730	-5,909.15730			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			14.77450		14.77450	13.56430	13.56430			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			224.51350		224.51350	254.36280	254.36280			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			165.68830		165.68830	142.08410	142.08410			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			57.85390		57.85390	60.84360	60.84360			0.00	0	20,000.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.74820		9.74820	9.62570	9.62570		12.14	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	291.84140		0.29184	213.60190	0.21360	291.841	11.89	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	83.64140		0.08364	127.90190	0.12790	83.641	11.89	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	285.18730		0.28519	208.00980	0.20801	285.187	11.90	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	86.98730		0.08699	132.30980	0.13231	86.987	11.90	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	278.62160		0.27862	202.51280	0.20251	278.622	11.91	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	90.42160		0.09042	136.81280	0.13681	90.422	11.91	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.88040		9.88040	9.75610	9.75610		13.36	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	347.50340		0.34750	289.21330	0.28921	347.503	13.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	307.10340		0.30710	373.11330	0.37311	307.103	13.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	342.81950		0.34282	285.38390	0.28538	342.819	13.29	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	312.41950		0.31242	379.28390	0.37928	312.420	13.29	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	338.18480		0.33818	281.60330	0.28160	338.185	13.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	317.78480		0.31778	385.50330	0.38550	317.785	13.31	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	11.91	Call	559.81960		0.55982	560.93640	0.56094	559.820	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	394.11960		0.39412	395.23640	0.39524	394.120	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	569.83390		0.56983	570.94500	0.57094	569.834	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	384.13390		0.38413	385.24500	0.38525	384.134	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	564.80740		0.56481	565.92140	0.56592	564.807	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	389.10740		0.38911	390.22140	0.39022	389.107	13.04	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.69440		9.69440	9.57230	9.57230		11.76	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	105.43180		0.10543	50.42300	0.05042	105.432	12.14	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	61.03180		0.06103	128.12300	0.12812	61.032	12.14	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	56.88170		0.05688	26.62750	0.02663	56.882	12.13	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	112.48170		0.11248	204.32750	0.20433	112.482	12.13	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	26.88380		0.02688	11.80510	0.01181	26.884	13.03	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	202.48380		0.20248	309.50510	0.30951	202.484	13.03	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	25.20020		0.02520	11.01510	0.01102	25.200	13.10	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Put	210.80020		0.21080	318.71510	0.31872	210.800	13.10	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	23.61610		0.02362	10.27610	0.01028	23.616	13.18	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	219.21610		0.21922	327.97610	0.32798	219.216	13.18	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry			7.76770		7.76770	7.72610	7.72610		12.16	0.00	7,500	12,500.00
DANZ	On 02/05/2013	Any day expiry	7.76	Call	52.68500		0.05269	35.82590	0.03583	52.685	12.27	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.76	Put	44.98500		0.04498	69.72590	0.06973	44.985	12.27	0.00	0	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.79	Call	39.84420		0.03984	26.73810	0.02674	39.844	12.62	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.79	Put	62.14420		0.06214	90.63810	0.09064	62.144	12.62	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
DANZ	On 02/05/2013	Any day expiry	7.80	Call	36.17780		0.03618	24.19940	0.02420	36.178	12.73	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Put	68.47780		0.06848	98.09940	0.09810	68.478	12.73	0.00	0	5,000.00
DANZ	On 02/05/2013	Any day expiry	7.81	Call	32.79710		0.03280	21.88020	0.02188	32.797	12.85	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.81	Put	75.09710		0.07510	105.78020	0.10578	75.097	12.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.12170		9.12170	9.06380	9.06380		11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,121.70000		1.12170	1,063.80000	1.06380	1,121.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,021.70000		1.02170	963.80000	0.96380	1,021.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	921.70000		0.92170	863.80000	0.86380	921.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	101.70000		0.10170	54.17700	0.05418	101.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	0.00000		0.00000	10.37700	0.01038	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	81.70000		0.08170	39.20680	0.03921	81.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	0.00000		0.00000	15.40680	0.01541	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	71.70000		0.07170	32.46500	0.03247	71.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	0.00000		0.00000	18.66500	0.01867	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	61.70000		0.06170	27.37800	0.02738	61.700	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	0.00000		0.00000	23.57800	0.02358	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.05310	0.00005	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	228.30000		0.22830	286.25310	0.28625	228.300	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	0.00000		0.00000	0.00270	0.00000	0.000	11.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	388.30000		0.38830	446.20270	0.44620	388.300	11.32	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.12010		9.12010	9.06130	9.06130		12.30	0.00	12,000	7,000.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	39.31320		0.03931	23.43420	0.02343	39.313	12.75	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	59.21320		0.05921	102.13420	0.10213	59.213	12.75	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	35.56860		0.03557	21.13540	0.02114	35.569	12.86	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	65.46860		0.06547	109.83540	0.10984	65.469	12.86	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	32.12150		0.03212	19.03900	0.01904	32.122	12.98	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	72.02150		0.07202	117.73900	0.11774	72.021	12.98	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Call	28.95810		0.02896	17.13090	0.01713	28.958	13.09	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Put	78.85810		0.07886	125.83090	0.12583	78.858	13.09	0.00	0	10,000.00
DAUS	On 30/04/2013	Any day expiry	9.10	Call	57.51890		0.05752	0.00000	0.00000	57.519	12.30	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.10	Put	37.41890		0.03742	0.00000	0.00000	37.419	12.30	0.00	10,000	10,000.00
DAUS	On 02/05/2013	Any day expiry			9.12170		9.12170	9.06340	9.06340		12.39	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.19	Call	33.10300		0.03310	21.28580	0.02129	33.103	13.09	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.19	Put	101.40300		0.10140	147.88580	0.14789	101.403	13.09	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Call	30.28510		0.03029	19.47110	0.01947	30.285	13.17	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Put	108.58510		0.10859	156.07110	0.15607	108.585	13.17	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Call	27.67220		0.02767	17.79770	0.01780	27.672	13.24	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Put	115.97220		0.11597	164.39770	0.16440	115.972	13.24	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Call	140.85380		0.14085	98.65260	0.09865	140.854	13.35	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Put	19.15380		0.01915	35.25260	0.03525	19.154	13.35	0.00	0	60,000.00
DAUS	On 03/05/2013	Any day expiry			9.12250		9.12250	9.06000	9.06000		12.52	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.15	Call	52.42080		0.05242	0.00000	0.00000	52.421	12.93	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.15	Put	79.92080		0.07992	0.00000	0.00000	79.921	12.93	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Call	48.64490		0.04864	0.00000	0.00000	48.645	13.01	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Put	86.14490		0.08614	0.00000	0.00000	86.145	13.01	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Call	107.40310		0.10740	0.00000	0.00000	107.403	12.91	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Put	34.90310		0.03490	0.00000	0.00000	34.903	12.91	0.00	10,000	10,000.00
DAUS	On 03/05/2013	Any day expiry	9.10	Call	74.90460		0.07490	0.00000	0.00000	74.905	12.52	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.10	Put	52.40460		0.05240	0.00000	0.00000	52.405	12.52	0.00	8,000	8,000.00
DAUS	On 03/05/2013	Any day expiry	9.14	Call	56.42860		0.05643	0.00000	0.00000	56.429	12.85	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.14	Put	73.92860		0.07393	0.00000	0.00000	73.929	12.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.15190		9.15190	9.09510	9.09510		12.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	192.80650		0.19281	160.16970	0.16017	192.807	12.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.04	Put	80.90650		0.08091	105.06970	0.10507	80.906	12.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	186.56490		0.18656	154.62850	0.15463	186.565	12.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	84.66490		0.08466	109.52850	0.10953	84.665	12.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	180.44140		0.18044	149.20950	0.14921	180.441	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	88.54140		0.08854	114.10950	0.11411	88.541	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	63.81770		0.06382	52.56710	0.05257	63.818	12.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	261.91770		0.26192	307.46710	0.30747	261.918	12.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	34.70810		0.03471	28.73380	0.02873	34.708	13.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	392.80810		0.39281	443.63380	0.44363	392.808	13.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	24.48930		0.02449	20.79290	0.02079	24.489	14.09	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	472.58930		0.47259	525.69290	0.52569	472.589	14.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,052.21010		1.05221	995.51480	0.99551	1,052.210	14.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.31010		0.00031	0.41480	0.00041	0.310	14.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	952.46330		0.95246	895.86710	0.89587	952.463	14.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.56330		0.00056	0.76710	0.00077	0.563	14.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	902.65880		0.90266	846.16020	0.84616	902.659	14.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.75880		0.00076	1.06020	0.00106	0.759	14.09	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry	9.18020				9.18020	9.12310	9.12310		12.39	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	277.10920		0.27711	241.53710	0.24154	277.109	12.24	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	96.90920		0.09691	118.43710	0.11844	96.909	12.24	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	132.66340		0.13266	115.15920	0.11516	132.663	12.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	242.46340		0.24246	282.05920	0.28206	242.463	12.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	129.30310		0.12930	112.18350	0.11218	129.303	12.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	249.10310		0.24910	289.08350	0.28908	249.103	12.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	126.02010		0.12602	109.27830	0.10928	126.020	12.83	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	255.82010		0.25582	296.17830	0.29618	255.820	12.83	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.18150				9.18150	9.12430	9.12430		12.41	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	286.15160		0.28615	250.06310	0.25006	286.152	12.25	0.00	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 21/06/2013	Any day expiry	8.99	Put	94.65160		0.09465	115.76310	0.11576	94.652	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	279.68650		0.27969	244.08200	0.24408	279.687	12.26	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	98.18650		0.09819	119.78200	0.11978	98.186	12.26	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	273.30910		0.27331	238.18920	0.23819	273.309	12.26	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	101.80910		0.10181	123.88920	0.12389	101.809	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.18760		9.18760	9.13040	9.13040		12.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	265.54080		0.26554	232.72920	0.23273	265.541	12.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	117.94080		0.11794	142.32920	0.14233	117.941	12.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	259.53120		0.25953	227.26250	0.22726	259.531	12.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	121.93120		0.12193	146.86250	0.14686	121.931	12.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	253.60800		0.25361	221.88160	0.22188	253.608	12.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	126.00800		0.12601	151.48160	0.15148	126.008	12.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	125.68930		0.12569	109.54690	0.10955	125.689	12.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	288.08930		0.28809	329.14690	0.32915	288.089	12.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	84.92170		0.08492	73.69900	0.07370	84.922	13.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	407.32170		0.40732	453.29900	0.45330	407.322	13.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	67.98950		0.06799	58.89340	0.05889	67.989	13.96	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	480.38950		0.48039	528.49340	0.52849	480.389	13.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,090.17000		1.09017	1,033.20200	1.03320	1,090.170	14.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.57000		0.00257	2.80200	0.00280	2.570	14.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	991.32600		0.99133	934.42330	0.93442	991.326	13.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	3.72600		0.00373	4.02330	0.00402	3.726	13.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	942.08840		0.94209	885.23080	0.88523	942.088	13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	4.48840		0.00449	4.83080	0.00483	4.488	13.42	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.21910		9.21910	9.16150	9.16150		12.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	232.41390		0.23241	208.72090	0.20872	232.414	12.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	223.31390		0.22331	257.22090	0.25722	223.314	12.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	77.21640		0.07722	69.05830	0.06906	77.216	14.89	0.00	0	2,800.00

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	9.80	Put	658.11640		0.65812	707.55830	0.70756	658.116	14.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	241.65450		0.24165	216.70190	0.21670	241.655	12.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	212.55450		0.21255	245.20190	0.24520	212.555	12.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	236.75770		0.23676	212.67670	0.21268	236.758	12.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	217.65770		0.21766	251.17670	0.25118	217.658	12.66	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.22400		9.22400	9.16630	9.16630		12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	332.99120		0.33299	299.31470	0.29931	332.991	12.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	148.99120		0.14899	173.01470	0.17301	148.991	12.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	327.03030		0.32703	293.82480	0.29382	327.030	12.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	153.03030		0.15303	177.52480	0.17752	153.030	12.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	321.13850		0.32114	288.40500	0.28840	321.138	12.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	157.13850		0.15714	182.10500	0.18210	157.139	12.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	187.37850		0.18738	168.49500	0.16849	187.378	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	313.37850		0.31338	352.19500	0.35219	313.378	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	139.53130		0.13953	125.20380	0.12520	139.531	13.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	425.53130		0.42553	468.90380	0.46890	425.531	13.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	118.13290		0.11813	105.91490	0.10591	118.133	14.13	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	494.13290		0.49413	539.61490	0.53961	494.133	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,131.60530		1.13161	1,074.20280	1.07420	1,131.605	14.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	7.60530		0.00761	7.90280	0.00790	7.605	14.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,034.48360		1.03448	977.12100	0.97712	1,034.484	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	10.48360		0.01048	10.82100	0.01082	10.484	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	986.28550		0.98629	928.95200	0.92895	986.286	13.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	12.28550		0.01229	12.65200	0.01265	12.285	13.57	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.23000		9.23000	9.17230	9.17230		12.92	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	314.83730		0.31484	283.23460	0.28323	314.837	12.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	174.83730		0.17484	200.93460	0.20093	174.837	12.72	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	309.29610		0.30930	278.08500	0.27808	309.296	12.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.10	Put	179.29610		0.17930	205.78500	0.20578	179.296	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	303.82470		0.30382	273.00300	0.27300	303.825	12.74	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	183.82470		0.18382	210.70300	0.21070	183.825	12.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.26160		9.26160	9.20340	9.20340		13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	262.96630		0.26297	241.09460	0.24109	262.966	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	311.36630		0.31137	347.69460	0.34769	311.366	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	121.06800		0.12107	110.62270	0.11062	121.068	15.15	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	699.46800		0.69947	747.22270	0.74722	699.468	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	270.86330		0.27086	248.40290	0.24840	270.863	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	299.26330		0.29926	335.00290	0.33500	299.263	13.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	266.88620		0.26689	244.72170	0.24472	266.886	13.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	305.28620		0.30529	341.32170	0.34132	305.286	13.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	291.99860		0.29200	267.60010	0.26760	291.999	13.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	270.39860		0.27040	304.20010	0.30420	270.399	13.18	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	195.27830		0.19528	178.63240	0.17863	195.278	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	443.67830		0.44368	485.23240	0.48523	443.678	14.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	170.77930		0.17078	156.09690	0.15610	170.779	14.31	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	509.17930		0.50918	552.69690	0.55270	509.179	14.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,081.21540		1.08122	1,023.02690	1.02303	1,081.215	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	19.61540		0.01962	19.62690	0.01963	19.615	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,033.79400		1.03379	975.86130	0.97586	1,033.794	13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	22.19400		0.02219	22.46130	0.02246	22.194	13.70	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.29550		9.29550	9.23700	9.23700		13.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	318.95290		0.31895	295.44870	0.29545	318.953	13.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	323.45290		0.32345	358.44870	0.35845	323.453	13.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	314.89730		0.31490	291.66520	0.29167	314.897	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	329.39730		0.32940	364.66520	0.36467	329.397	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	153.47790		0.15348	141.78450	0.14178	153.478	15.33	0.00	0	2,400.00

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	9.88	Put	737.97790		0.73798	784.78450	0.78478	737.978	15.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	327.89540		0.32790	303.15940	0.30316	327.895	13.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	312.39540		0.31240	346.15940	0.34616	312.395	13.48	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	323.39800		0.32340	299.28000	0.29928	323.398	13.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	317.89800		0.31790	352.28000	0.35228	317.898	13.50	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.29910		9.29910	9.24060	9.24060		13.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	248.96640		0.24897	230.53020	0.23053	248.966	14.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	459.86640		0.45987	499.93020	0.49993	459.866	14.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	222.25170		0.22225	205.70680	0.20571	222.252	14.45	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	523.15170		0.52315	565.10680	0.56511	523.152	14.45	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	347.45250		0.34745	320.77820	0.32078	347.453	13.46	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	298.35250		0.29835	330.17820	0.33018	298.353	13.46	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	342.79410		0.34279	316.73780	0.31674	342.794	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	303.69410		0.30369	336.13780	0.33614	303.694	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,128.95780		1.12896	1,070.08180	1.07008	1,128.958	14.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.85780		0.02986	29.48180	0.02948	29.858	14.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,082.14100		1.08214	1,023.73480	1.02373	1,082.141	13.84	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	33.04100		0.03304	33.13480	0.03313	33.041	13.84	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	352.15910		0.35216	325.11660	0.32512	352.159	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	293.05910		0.29306	324.51660	0.32452	293.059	13.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.33070		9.33070	9.27170	9.27170		13.75	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	326.32320		0.32632	304.59180	0.30459	326.323	13.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	405.62320		0.40562	442.89180	0.44289	405.623	13.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	304.95660		0.30496	284.47570	0.28448	304.957	14.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	444.25660		0.44426	482.77570	0.48278	444.257	14.11	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	159.42240		0.15942	148.08120	0.14808	159.422	15.96	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	898.72240		0.89872	946.38120	0.94638	898.722	15.96	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	333.77850		0.33378	311.61600	0.31162	333.778	13.87	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
DAUS	On 22/10/2013	Any day expiry	9.39	Put	393.07850		0.39308	429.91600	0.42992	393.078	13.87	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	330.02940		0.33003	308.08230	0.30808	330.029	13.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	399.32940		0.39933	436.38230	0.43638	399.329	13.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.33790		9.33790	9.27890	9.27890		13.77	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	321.58320		0.32158	300.55450	0.30055	321.583	14.06	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	433.68320		0.43368	471.65450	0.47165	433.683	14.06	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	272.71800		0.27272	254.66900	0.25467	272.718	14.50	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	534.81800		0.53482	575.76900	0.57577	534.818	14.50	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,131.75490		1.13175	1,072.11900	1.07212	1,131.755	13.91	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	43.85490		0.04385	43.21900	0.04322	43.855	13.91	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	328.75960		0.32876	307.29980	0.30730	328.760	14.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	420.85960		0.42086	458.39980	0.45840	420.860	14.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	325.15100		0.32515	303.90780	0.30391	325.151	14.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	427.25100		0.42725	465.00780	0.46501	427.251	14.03	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.37390		9.37390	9.31460	9.31460		13.99	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	381.44080		0.38144	358.30710	0.35831	381.441	14.21	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	437.54080		0.43754	473.70710	0.47371	437.541	14.21	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	377.66960		0.37767	354.74340	0.35474	377.670	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	443.76960		0.44377	480.14340	0.48014	443.770	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	373.93680		0.37394	351.21920	0.35122	373.937	14.26	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	450.03680		0.45004	486.61920	0.48662	450.037	14.26	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.48570		9.48570	9.42520	9.42520		14.77	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	696.08040		0.69608	661.53430	0.66153	696.080	13.88	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	300.38040		0.30038	326.33430	0.32633	300.380	13.88	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	690.72730		0.69073	656.43140	0.65643	690.727	13.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	305.02730		0.30503	331.23140	0.33123	305.027	13.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	685.41540		0.68542	651.36290	0.65136	685.415	13.92	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	309.71540		0.30972	336.16290	0.33616	309.715	13.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry			9.50860	9.50860	9.44780	9.44780		14.86	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	727.97340	0.72797	693.29360	0.69329	727.973	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	309.37340	0.30937	335.49360	0.33549	309.373	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	722.62280	0.72262	688.18140	0.68818	722.623	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	314.02280	0.31402	340.38140	0.34038	314.023	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	717.30570	0.71731	683.10910	0.68311	717.306	14.02	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	318.70570	0.31871	345.30910	0.34531	318.706	14.02	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			113.80176	113.80176	113.62978	113.62978			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	485.58000	0.48558	313.60000	0.31360	485.580		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			115.29851	115.29851	115.12430	115.12430			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	298.51000	0.29851	124.30000	0.12430	298.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	288.51000	0.28851	114.30000	0.11430	288.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	308.51000	0.30851	134.30000	0.13430	308.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.23897		93.82925	8.22051	94.00031				0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	84,648.99000		84.64899	84,820.05000	84.82005	84,648.990			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			8.31206		95.05166	8.29307	95.22496				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,959.46000		5.95946	6,132.76000	6.13276	5,959.460			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,000.33000		84.00033	84,173.63000	84.17363	84,000.330			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.39275		92.62957	8.37311	92.80584				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	865.33000		0.86533	1,041.60000	1.04160	865.330			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	953.61000		0.95361	1,129.88000	1.12988	953.610			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	1,041.76000		1.04176	1,218.03000	1.21803	1,041.760			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 02/05/2013	GOVI			452.32900		452.32900	452.31500	452.31500				0.00	0	43.00
GOVI	On 02/05/2013	GOVI	432.99	Call	193,390.00000		19.33900	193,250.00000	19.32500	193,390.000			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	193,290.00000		19.32900	193,150.00000	19.31500	193,290.000			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	193,190.00000		19.31900	193,050.00000	19.30500	193,190.000			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			458.22200		458.22200	458.20800	458.20800				0.00	0	350.00
GOVI	On 01/08/2013	GOVI	445.99	Call	122,320.00000		12.23200	122,180.00000	12.21800	122,320.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	Call	122,220.00000		12.22200	122,080.00000	12.20800	122,220.000		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	122,120.00000		12.21200	121,980.00000	12.19800	122,120.000		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			464.77600		464.77600	464.76500	464.76500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	187,860.00000		18.78600	187,750.00000	18.77500	187,860.000		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	187,760.00000		18.77600	187,650.00000	18.76500	187,760.000		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	187,660.00000		18.76600	187,550.00000	18.75500	187,660.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			206.93500		206.93500	206.82000	206.82000			10,346,750.00	5	5.00
IGOV	On 01/08/2013	Index Future			209.70300		209.70300	209.58700	209.58700			10,485,150.00	5	890.00
IGOV	On 07/11/2013	Index Future			212.77500		212.77500	212.65700	212.65700			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			559.81300		559.81300	559.41700	559.41700			0.00	0	0.00
ILBI	On 01/08/2013	Index Future			567.27900		567.27900	566.87600	566.87600			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.10000		94.90000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				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			5.00000		95.00000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.94000		95.06000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.93000	95.07000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.04000		94.96000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.15000		94.85000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.28000		94.72000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.42000		94.58000	5.41000	94.59000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.79920		7.79920	7.75710	7.75710		8.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	464.65280		0.46465	424.03040	0.42403	464.653	9.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	5.45280		0.00545	6.93040	0.00693	5.453	9.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	454.99070		0.45499	414.47420	0.41447	454.991	9.87		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	5.79070		0.00579	7.37420	0.00737	5.791	9.87		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	445.34990		0.44535	405.06520	0.40507	445.350	9.81		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	6.14990		0.00615	7.96520	0.00797	6.150	9.81		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.85210		7.85210	7.80950	7.80950		10.03		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	357.99560		0.35800	327.25330	0.32725	357.996	10.39		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	95.89560		0.09590	107.75330	0.10775	95.896	10.39		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
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	350.91920		0.35092	320.51010	0.32051	350.919	10.38	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	98.81920		0.09882	111.01010	0.11101	98.819	10.38	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	343.90850		0.34391	313.83690	0.31384	343.908	10.36	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	101.80850		0.10181	114.33690	0.11434	101.809	10.36	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			6.36211		111.43564	6.38301	111.27543			222,871.28	2	6,130.00
R023	On 02/05/2013	Bond Future	7.04	Call	5,047.84000		5.04784	4,887.63000	4.88763	5,047.840		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	5,120.06000		5.12006	4,959.85000	4.95985	5,120.060		0.00	0	0.00
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	5,192.22000		5.19222	5,032.01000	5.03201	5,192.220		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			6.40040		112.88741	6.42207	112.72513			0.00	0	1,235.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,417.59000		6.41759	6,255.31000	6.25531	6,417.590		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	6,486.96000		6.48696	6,324.68000	6.32468	6,486.960		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	6,556.27000		6.55627	6,393.99000	6.39399	6,556.270		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.44285		110.58591	6.46532	110.42190			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	343.78000		0.34378	179.77000	0.17977	343.780		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	416.51000		0.41651	252.50000	0.25250	416.510		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	489.19000		0.48919	325.18000	0.32518	489.190		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future			5.22982		120.03673	5.24489	119.99995		1.66	50,775,536.79	423	4,057.00
R157	On 02/05/2013	Bond Future	5.34	Call	288.18000		0.28818	263.10000	0.26310	288.180	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	19.61000		0.01961	31.31000	0.03131	19.610	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	309.21000		0.30921	282.86000	0.28286	309.210	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	16.30000		0.01630	26.73000	0.02673	16.300	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	330.70000		0.33070	303.16000	0.30316	330.700	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	13.46000		0.01346	22.70000	0.02270	13.460	1.67	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.21992		121.60056	5.23699	121.56335		1.51	789,187,634.40	6,490	8,366.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,144.93000		92.14493	92,107.72000	92.10772	92,144.930	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.19804		116.53291	5.21760	116.49577		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	931.54000		0.93154	905.39000	0.90539	931.540	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	190.45000		0.19045	201.44000	0.20144	190.450	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	945.66000		0.94566	919.31000	0.91931	945.660	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	185.75000		0.18575	196.54000	0.19654	185.750	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	959.88000		0.95988	933.33000	0.93333	959.880	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	181.15000		0.18115	191.74000	0.19174	181.150	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.15821		118.11104	5.18149	118.07297		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,017.66000		1.01766	990.37000	0.99037	1,017.660	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	200.98000		0.20098	211.76000	0.21176	200.980	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	993.22000		0.99322	966.25000	0.96625	993.220	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	208.93000		0.20893	220.03000	0.22003	208.930	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,005.41000		1.00541	978.28000	0.97828	1,005.410	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	204.92000		0.20492	215.86000	0.21586	204.920	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.06181		112.94419	5.08968	112.90576			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	204.15000		0.20415	165.72000	0.16572	204.150		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	176.63000		0.17663	138.20000	0.13820	176.630		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	190.39000		0.19039	151.96000	0.15196	190.390			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			6.84279		136.01069	6.84892	135.94545		9.39		4,896,384.84	36	9,980.00
R186	On 02/05/2013	Bond Future	6.75	Call	275.33000		0.27533	301.17000	0.30117	275.330	9.39		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	1,268.21000		1.26821	1,359.29000	1.35929	1,268.210	9.39		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	5,651.59000		5.65159	5,586.64000	5.58664	5,651.590	9.66		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.13000		0.00013	0.42000	0.00042	0.130	9.66		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	5,751.68000		5.75168	5,686.68000	5.68668	5,751.680	9.67		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.10000		0.00010	0.34000	0.00034	0.100	9.67		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	5,851.67000		5.85167	5,786.63000	5.78663	5,851.670	9.67		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.08000		0.00008	0.28000	0.00028	0.080	9.67		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	7,730.97000		7.73097	7,665.73000	7.66573	7,730.970	9.75		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.75		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	9,187.15000		9.18715	9,121.91000	9.12191	9,187.150	9.82		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.82		0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.89235		132.49796	6.89867	132.43200		10.51		38,821,902.28	293	48,014.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,076.37000		5.07637	5,043.17000	5.04317	5,076.370	10.73		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,414.35000		1.41435	1,447.11000	1.44711	1,414.350	10.73		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,225.55000		123.22555	123,159.59000	123.15959	123,225.550	10.94		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.94		0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.94410		134.39329	6.95058	134.32705		10.44		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,247.91000		12.24791	12,195.55000	12.19555	12,247.910	11.00		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
R186	On 07/11/2013	Bond Future	8.15	Put	681.87000	0.68187	695.75000	0.69575	681.870	11.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	12,325.22000	12.32522	12,272.68000	12.27268	12,325.220	11.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	669.36000	0.66936	683.06000	0.68306	669.360	11.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	16,994.29000	16.99429	16,933.66000	16.93366	16,994.290	11.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	203.57000	0.20357	209.18000	0.20918	203.570	11.00	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	8.14	Call	12,170.69000	12.17069	12,118.52000	12.11852	12,170.690	11.00	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Put	694.57000	0.69457	708.64000	0.70864	694.570	11.00	0.00	0	0.00	
R186	On 06/02/2014	Bond Future			6.99154	130.92262	6.99829	130.85495		10.71	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	9,413.14000	9.41314	9,370.94000	9.37094	9,413.140	11.13	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	2,197.29000	2.19729	2,222.76000	2.22276	2,197.290	11.13	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	9,480.04000	9.48004	9,437.65000	9.43765	9,480.040	11.13	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	2,171.59000	2.17159	2,196.87000	2.19687	2,171.590	11.13	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	9,547.48000	9.54748	9,504.90000	9.50490	9,547.480	11.14	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	2,146.52000	2.14652	2,171.61000	2.17161	2,146.520	11.14	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			7.03689	132.74433	7.04385	132.67591			0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	520.82000	0.52082	452.40000	0.45240	520.820		0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	618.56000	0.61856	550.14000	0.55014	618.560		0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	716.19000	0.71619	647.77000	0.64777	716.190		0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R186	On 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			297.62483	297.62483	297.56986	297.56986			11,904,993.20	40	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	282.39	Call	15,234.83000		15.23483	15,179.86000	15.17986	15,234.830		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	15,224.83000		15.22483	15,169.86000	15.16986	15,224.830		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
R197	On 02/05/2013	Bond Future	282.41	Call	15,214.83000		15.21483	15,159.86000	15.15986	15,214.830		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 01/08/2013	Bond Future			296.05021		296.05021	295.99476	295.99476			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,060.21000		1.06021	1,004.76000	1.00476	1,060.210		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	1,050.21000		1.05021	994.76000	0.99476	1,050.210		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	1,040.21000		1.04021	984.76000	0.98476	1,040.210		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.06881		108.95197	5.10885	108.88793		1.03	435,807.88	4	0.00
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	1,663.61000		1.66361	1,727.65000	1.72765	1,663.610		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	1,647.28000		1.64728	1,711.32000	1.71132	1,647.280		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	1,630.94000		1.63094	1,694.98000	1.69498	1,630.940		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.03197		105.96757	5.07973	105.90273			0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,721.89000		68.72189	68,657.05000	68.65705	68,721.890		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			4.94418		107.48337	5.00363	107.41815			0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	166.81000		0.16681	143.21000	0.14321	166.810		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	336.22000		0.33622	377.84000	0.37784	336.220		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	171.13000		0.17113	147.08000	0.14708	171.130		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Put	329.54000		0.32954	370.71000	0.37071	329.540	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	175.52000		0.17552	151.03000	0.15103	175.520	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	322.93000		0.32293	363.66000	0.36366	322.930	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.78595	104.53006		4.86384	104.46357		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	505.67000		0.50567	458.17000	0.45817	505.670	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	102.07000		0.10207	121.06000	0.12106	102.070	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	492.95000		0.49295	446.04000	0.44604	492.950	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	106.33000		0.10633	125.91000	0.12591	106.330	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	499.14000		0.49914	451.92000	0.45192	499.140	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	104.03000		0.10403	123.30000	0.12330	104.030	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.43800	105.98457		4.54865	105.91732			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	189.44000		0.18944	122.19000	0.12219	189.440		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	195.50000		0.19550	128.25000	0.12825	195.500		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	183.38000		0.18338	116.13000	0.11613	183.380		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			223.01079	223.01079		222.78548	222.78548			223,010.79	1	109.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,970.79000		11.97079	11,745.48000	11.74548	11,970.790		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	11,960.79000		11.96079	11,735.48000	11.73548	11,960.790		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	11,950.79000		11.95079	11,725.48000	11.72548	11,950.790		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 01/08/2013	Bond Future			223.02857	223.02857		222.80021	222.80021			0.00	0	44,020.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.01	Call	18.57000		0.01857	0.00000	0.00000	18.570		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	209.79000	0.20979	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	38.57000		0.03857	0.00000	0.00000	38.570		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	189.79000	0.18979	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	28.57000		0.02857	0.00000	0.00000	28.570		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	199.79000	0.19979	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			5.62633		111.18867	5.64194	111.12553		3.79	53,148,184.26	478	3,740.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,066.09000		1.06609	1,008.63000	1.00863	1,066.090		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	5.52000		0.00552	11.20000	0.01120	5.520		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,105.11000		1.10511	1,046.92000	1.04692	1,105.110		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	4.56000		0.00456	9.51000	0.00951	4.560		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,144.26000		1.14426	1,085.41000	1.08541	1,144.260		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	3.75000		0.00375	8.04000	0.00804	3.750		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.64921		112.63716	5.66591	112.57327		3.63	54,854,296.92	487	8,238.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,423.96000		99.42396	99,360.07000	99.36007	99,423.960		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.67339		110.08849	5.69130	110.02424		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,821.83000		1.82183	1,781.69000	1.78169	1,821.830		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	621.93000		0.62193	646.04000	0.64604	621.930		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,858.97000		107.85897	107,794.72000	107.79472	107,858.970		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,178.50000		1.17850	1,147.98000	1.14798	1,178.500		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,047.21000		1.04721	1,080.94000	1.08094	1,047.210		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,774.18000		1.77418	1,734.66000	1.73466	1,774.180		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	645.12000		0.64512	669.85000	0.66985	645.120		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Call	1,797.93000		1.79793	1,758.10000	1.75810	1,797.930	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	633.44000		0.63344	657.86000	0.65786	633.440	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.69372		111.57922	5.71320	111.51370		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,223.85000		2.22385	2,181.02000	2.18102	2,223.850	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	669.03000		0.66903	691.72000	0.69172	669.030	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,765.42000		1.76542	1,727.89000	1.72789	1,765.420	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	907.43000		0.90743	935.42000	0.93542	907.430	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,177.85000		2.17785	2,135.51000	2.13551	2,177.850	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	689.16000		0.68916	712.34000	0.71234	689.160	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,200.80000		2.20080	2,158.21000	2.15821	2,200.800	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	679.04000		0.67904	701.97000	0.70197	679.040	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.69889		108.96966	5.71999	108.90335			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	191.91000		0.19191	125.60000	0.12560	191.910		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	129.15000		0.12915	62.84000	0.06284	129.150		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	160.53000		0.16053	94.22000	0.09422	160.530		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.82688		113.29458	5.82261	113.31606		4.81	2,719,069.92	24	9,600.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,299.93000		2.29993	2,321.57000	2.32157	2,299.930	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.11000		0.00011	0.27000	0.00027	0.110	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,348.92000		2.34892	2,370.52000	2.37052	2,348.920	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.09000		0.00009	0.21000	0.00021	0.090	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,397.88000		2.39788	2,419.46000	2.41946	2,397.880	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	0.07000		0.00007	0.17000	0.00017	0.070	4.94	0.00	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 01/08/2013	Bond Future			5.85908		110.74421	5.85456	110.76600		4.93	0.00	0	2,974.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,860.71000		101.86071	101,882.50000	101.88250	101,860.710	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.88986		112.32835	5.88493	112.35101		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,144.54000		5.14454	5,166.74000	5.16674	5,144.540	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	184.43000		0.18443	183.97000	0.18397	184.430	4.83	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,603.98000		2.60398	2,623.10000	2.62310	2,603.980	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	783.60000		0.78360	780.06000	0.78006	783.600	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,635.42000		2.63542	2,654.61000	2.65461	2,635.420	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	770.02000		0.77002	766.55000	0.76655	770.020	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,667.03000		2.66703	2,686.29000	2.68629	2,667.030	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	756.63000		0.75663	753.23000	0.75323	756.630	4.70	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.91598		109.81851	5.91083	109.84110		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,049.16000		3.04916	3,067.50000	3.06750	3,049.160	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	950.78000		0.95078	946.53000	0.94653	950.780	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,078.99000		3.07899	3,097.39000	3.09739	3,078.990	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	937.78000		0.93778	933.59000	0.93359	937.780	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,019.46000		3.01946	3,037.73000	3.03773	3,019.460	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	963.93000		0.96393	959.61000	0.95961	963.930	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.93617		111.34651	5.93065	111.36957			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	474.19000		0.47419	497.25000	0.49725	474.190		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	515.73000		0.51573	538.79000	0.53879	515.730		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	432.64000		0.43264	455.70000	0.45570	432.640		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.12404		103.90145	5.15969	103.87716		0.40		2,389,733.35	23	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,193.74000		1.19374	1,218.03000	1.21803	1,193.740	0.37		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,186.79000		1.18679	1,211.08000	1.21108	1,186.790	0.37		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,179.84000		1.17984	1,204.13000	1.20413	1,179.840	0.37		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.00984		101.49325	5.06559	101.46869		0.30		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,495.14000		30.49514	30,470.58000	30.47058	30,495.140	0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.45918		102.94509	4.59545	102.92068		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	23.45000		0.02345	15.66000	0.01566	23.450	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	53.76000		0.05376	70.38000	0.07038	53.760	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	24.12000		0.02412	16.16000	0.01616	24.120	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	52.63000		0.05263	69.08000	0.06908	52.630	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	24.81000		0.02481	16.68000	0.01668	24.810	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	51.53000		0.05153	67.81000	0.06781	51.530	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.00214		109.02412	6.01303	108.96240		5.73		9,812,170.80	90	3,852.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,447.65000		2.44765	2,386.48000	2.38648	2,447.650	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	0.28000		0.00028	0.83000	0.00083	0.280	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,502.68000		2.50268	2,441.41000	2.44141	2,502.680	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	0.22000		0.00022	0.67000	0.00067	0.220	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,557.68000		2.55768	2,496.33000	2.49633	2,557.680	5.85		0.00	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 02/05/2013	Bond Future	6.46	Put	0.17000		0.00017	0.54000	0.00054	0.170	5.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.03948		106.80805	6.05090	106.74556		6.01	0.00	0	4,666.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,236.86000		99.23686	99,174.37000	99.17437	99,236.860	6.28	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.07323		108.33589	6.08516	108.27304		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,867.48000		3.86748	3,823.56000	3.82356	3,867.480	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	676.93000		0.67693	695.86000	0.69586	676.930	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,906.47000		3.90647	3,862.32000	3.86232	3,906.470	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	665.16000		0.66516	683.86000	0.68386	665.160	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,945.60000		3.94560	3,901.22000	3.90122	3,945.600	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	653.57000		0.65357	672.04000	0.67204	653.570	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.10355		106.16329	6.11617	106.09924		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,870.55000		3.87055	3,829.17000	3.82917	3,870.550	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,090.63000		1.09063	1,113.30000	1.11330	1,090.630	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,801.07000		3.80107	3,760.09000	3.76009	3,801.070	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,119.51000		1.11951	1,142.58000	1.14258	1,119.510	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,835.75000		3.83575	3,794.57000	3.79457	3,835.750	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,104.99000		1.10499	1,127.86000	1.12786	1,104.990	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.13209		107.64050	6.14536	107.57572			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	379.67000		0.37967	314.89000	0.31489	379.670		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	282.37000		0.28237	217.59000	0.21759	282.370		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	331.03000		0.33103	266.25000	0.26625	331.030		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.09690		104.72056	6.12274	104.55664		6.76		4,921,866.32	47	13,267.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,379.32000		3.37932	3,215.53000	3.21553	3,379.320	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.03000		0.00003	0.16000	0.00016	0.030	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,440.26000		3.44026	3,276.45000	3.27645	3,440.260	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.02000		0.00002	0.13000	0.00013	0.020	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,501.15000		3.50115	3,337.31000	3.33731	3,501.150	6.98		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.02000		0.00002	0.10000	0.00010	0.020	6.98		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.13107		106.08482	6.15798	105.91886		7.09		0.00	0	7,424.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,040.35000		97.04035	96,874.39000	96.87439	97,040.350	7.41		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.16664		104.20614	6.19473	104.03827		7.06		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,817.29000		7.81729	7,665.10000	7.66510	7,817.290	7.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	204.42000		0.20442	220.10000	0.22010	204.420	7.46		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,465.98000		4.46598	4,344.23000	4.34423	4,465.980	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	817.85000		0.81785	863.97000	0.86397	817.850	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,509.38000		4.50938	4,387.06000	4.38706	4,509.380	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	804.02000		0.80402	849.57000	0.84957	804.020	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,552.92000		4.55292	4,430.03000	4.43003	4,552.920	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	790.38000		0.79038	835.36000	0.83536	790.380	7.28		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.19817		105.61723	6.22758	105.44669		6.80		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,442.85000		4.44285	4,328.63000	4.32863	4,442.850	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,299.60000		1.29960	1,355.92000	1.35592	1,299.600	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,482.00000		4.48200	4,367.26000	4.36726	4,482.000	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,282.88000		1.28288	1,338.68000	1.33868	1,282.880	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,403.83000		4.40383	4,290.14000	4.29014	4,403.830	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,316.49000		1.31649	1,373.34000	1.37334	1,316.490	7.00		0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.22450		103.68950	6.25522	103.51678				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Call	423.86000		0.42386	251.14000	0.25114	423.860			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	479.85000		0.47985	307.13000	0.30713	479.850			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	367.85000		0.36785	195.13000	0.19513	367.850			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.66290		85.47946	7.63902	85.70605		15.06		30,772,605.60	360	2,766.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,035.61000		3.03561	3,264.68000	3.26468	3,035.610		15.35	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	22.26000		0.02226	24.74000	0.02474	22.260		15.35	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,122.24000		3.12224	3,351.22000	3.35122	3,122.240		15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	19.36000		0.01936	21.75000	0.02175	19.360		15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,209.07000		3.20907	3,437.95000	3.43795	3,209.070		15.37	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	16.81000		0.01681	19.10000	0.01910	16.810		15.37	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.71607		86.59301	7.69157	86.82269		16.20		48,925,050.65	565	7,751.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,643.90000		76.64390	76,873.58000	76.87358	76,643.900		16.79	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000		16.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.77324		84.68712	7.74803	84.92041		16.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,251.15000		14.25115	14,471.74000	14.47174	14,251.150		17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	364.18000		0.36418	351.48000	0.35148	364.180		17.52	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,791.30000		9.79130	9,989.85000	9.98985	9,791.300		17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,147.73000		1.14773	1,112.99000	1.11299	1,147.730		17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,852.40000		9.85240	10,051.38000	10.05138	9,852.400		17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	1,130.75000		1.13075	1,096.44000	1.09644	1,130.750	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,913.59000		9.91359	10,113.00000	10.11300	9,913.590	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,113.98000		1.11398	1,080.10000	1.08010	1,113.980	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.82598		85.83384	7.80015	86.07003		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,731.72000		8.73172	8,909.24000	8.90924	8,731.720	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,502.71000		2.50271	2,444.04000	2.44404	2,502.710	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,787.52000		8.78752	8,965.53000	8.96553	8,787.520	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,477.52000		2.47752	2,419.34000	2.41934	2,477.520	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,676.00000		8.67600	8,853.04000	8.85304	8,676.000	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,528.12000		2.52812	2,468.97000	2.46897	2,528.120	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.87642		83.88258	7.84991	84.12221			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	0.81000	0.00081	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	238.82000		0.23882	0.00000	0.00000	238.820		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	91.33000	0.09133	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	148.30000		0.14830	0.00000	0.00000	148.300		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	329.48000		0.32948	89.85000	0.08985	329.480		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.73637		170.73637	170.69959	170.69959			1,195,154.59	7	0.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,596.37000		9.59637	9,559.59000	9.55959	9,596.370		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

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	161.15	Call	9,586.37000		9.58637	9,549.59000	9.54959	9,586.370		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	9,576.37000		9.57637	9,539.59000	9.53959	9,576.370		0.00	0	0.00
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 01/08/2013	Bond Future			172.98194		172.98194	172.94485	172.94485			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	8.06000		0.00806	45.15000	0.04515	8.060		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	18.06000		0.01806	55.15000	0.05515	18.060		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	28.06000		0.02806	65.15000	0.06515	28.060		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			129.93737		129.93737	129.92281	129.92281			909,561.59	7	0.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,247.37000		4.24737	4,232.81000	4.23281	4,247.370		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	4,237.37000		4.23737	4,222.81000	4.22281	4,237.370		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	4,227.37000		4.22737	4,212.81000	4.21281	4,227.370		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 01/08/2013	Bond Future			130.16865		130.16865	130.15394	130.15394			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	178.65000		0.17865	163.94000	0.16394	178.650		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	168.65000		0.16865	153.94000	0.15394	168.650		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	158.65000		0.15865	143.94000	0.14394	158.650		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			138.05904		138.05904	137.76327	137.76327			10,906,664.16	79	0.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,969.04000		6.96904	6,673.27000	6.67327	6,969.040		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	6,959.04000		6.95904	6,663.27000	6.66327	6,959.040		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	6,949.04000		6.94904	6,653.27000	6.65327	6,949.040		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 01/08/2013	Bond Future			138.25293		138.25293	137.95327	137.95327			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	262.93000		0.26293	0.00000	0.00000	262.930		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	36.73000	0.03673	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	252.93000		0.25293	0.00000	0.00000	252.930		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	46.73000	0.04673	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	242.93000		0.24293	0.00000	0.00000	242.930		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	56.73000	0.05673	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			7.41289		97.23171	7.40403	97.31610		12.39	486,158.55	5	6,890.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,948.40000		3.94840	4,034.58000	4.03458	3,948.400		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2.72000		0.00272	4.51000	0.00451	2.720		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,037.52000		4.03752	4,123.47000	4.12347	4,037.520		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2.27000		0.00227	3.83000	0.00383	2.270		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,126.58000		4.12658	4,212.34000	4.21234	4,126.580		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	1.88000		0.00188	3.25000	0.00325	1.880		0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.46588		98.49843	7.45678	98.58390		13.41	0.00	0	908.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,883.41000		87.88341	87,968.88000	87.96888	87,883.410		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.52428		96.37003	7.51484	96.45735		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,102.06000		10.10206	10,181.75000	10.18175	10,102.060		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	936.69000		0.93669	929.06000	0.92906	936.690		0.00	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 07/11/2013	Bond Future	8.60	Call	10,166.79000		10.16679	10,246.60000	10.24660	10,166.790	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	921.56000		0.92156	914.05000	0.91405	921.560	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,231.61000		10.23161	10,311.55000	10.31155	10,231.610	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	906.64000		0.90664	899.26000	0.89926	906.640	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.57907		97.67502	7.56941	97.76309		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,653.90000		8.65390	8,724.87000	8.72487	8,653.900	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,314.38000		2.31438	2,297.28000	2.29728	2,314.380	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,538.42000		8.53842	8,609.03000	8.60903	8,538.420	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,364.15000		2.36415	2,346.69000	2.34669	2,364.150	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,596.10000		8.59610	8,666.89000	8.66689	8,596.100	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,339.15000		2.33915	2,321.87000	2.32187	2,339.150	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.62859		95.49466	7.61865	95.58408			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	281.77000		0.28177	371.19000	0.37119	281.770		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	102.49000		0.10249	191.91000	0.19191	102.490		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	192.19000		0.19219	281.61000	0.28161	192.190		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.73281		87.17632	7.70889	87.41779		15.23	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,396.70000		78.39670	78,638.17000	78.63817	78,396.700	15.86	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	15.86	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.78433		88.31197	7.75981	88.55662		16.51	0.00	0	1,036.00
R214	On 01/08/2013	Bond Future	84.31	Call	77,864.07000		77.86407	78,108.72000	78.10872	77,864.070	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.84079		86.29061	7.81556	86.53920		17.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.80	Call	4,175.06000		4.17506	4,314.33000	4.31433	4,175.060	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,577.54000		4.57754	4,468.22000	4.46822	4,577.540	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,222.78000		4.22278	4,362.95000	4.36295	4,222.780	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,526.31000		4.52631	4,417.89000	4.41789	4,526.310	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,127.60000		4.12760	4,265.98000	4.26598	4,127.600	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,629.23000		4.62923	4,519.02000	4.51902	4,629.230	17.34	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 02/05/2013	Bond Future			7.88299		111.85041	7.87417	111.96411			0.00	0	0.00
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	426.31000		0.42631	312.61000	0.31261	426.310		0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.93789		113.30748	7.92883	113.42279			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	1,257.07000		1.25707	1,141.76000	1.14176	1,257.070		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	1,127.52000		1.12752	1,012.21000	1.01221	1,127.520		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	998.22000		0.99822	882.91000	0.88291	998.220		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.99809		110.50671	7.98873	110.62421			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	2,014.45000		2.01445	1,896.95000	1.89695	2,014.450		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	1,885.12000		1.88512	1,767.62000	1.76762	1,885.120		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	1,756.05000		1.75605	1,638.55000	1.63855	1,756.050		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48450		1.48450	1.47350	1.47350		13.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	968.88860		0.09689	870.57490	0.08706	968.889	12.71	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	23.88860		0.00239	35.57490	0.00356	23.889	12.71	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	878.16830		0.08782	781.17200	0.07812	878.168	12.69	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	33.16830		0.00332	46.17200	0.00462	33.168	12.69	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	790.21430		0.07902	697.34180	0.06973	790.214	12.67	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	45.21430		0.00452	62.34180	0.00623	45.214	12.67	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49670		1.49670	1.48540	1.48540		14.12	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	556.46140		0.05565	504.27490	0.05043	556.461	14.01	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	489.46140		0.04895	550.27490	0.05503	489.461	14.01	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	511.84850		0.05118	463.67230	0.04637	511.848	14.12	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	544.84850		0.05448	609.67230	0.06097	544.848	14.12	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	472.06990		0.04721	427.08700	0.04271	472.070	14.28	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	605.06990		0.06051	673.08700	0.06731	605.070	14.28	0.00	0	0.00

Total for Derivatives : **5,114,016,410.37** **81,306** **2 083 696.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.51351			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.14500		111.44276	6.14500	111.40550			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.69936			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.12000		111.21502	7.12000	111.17273			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	101.31353			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	101.33208			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.26923	8.00000	47.24875			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.87500		105.56459	7.87500	105.51955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	6.29500	103.97137	6.29500	103.93636			0.00	0	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.26000	103.39082	6.26000	103.35618			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94339			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.34000	115.15047	7.34000	109.96769			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67496			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.90771	0.60000	133.84695			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.27000	144.02762	1.27000	281.31949			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19937			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18256			0.00	55,800,000	14,450,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.42549			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77940			0.00	131,000,000	260,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.81447			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.83775			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.55500	110.05183	6.55500	110.01327			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.38723			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.86000	104.35138	6.86000	104.31314			0.00	0	15,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.76200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44132			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39839			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.41224			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.44841			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70520			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.96000	104.11979	5.96000	104.08656			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.75625			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.04615			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	127.23102	4.35000	127.14721			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.94000	124.09190	1.94000	124.02662			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.23541	1.85000	116.17477			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.33451	2.75000	103.27540			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.64000	120.43136	9.64000	120.36874			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46785			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70110			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.73975			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.91387			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	3.15000	113.13462	3.15000	113.06755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.30025	100.00000	29.15846	0.00	0	0.00			
ABN05	On 18/04/2021	Spot Bond	1.01000	169.99374	1.01000	169.91278	0.00	0	0.00			
ABN07	On 13/06/2015	Spot Bond	2.76000	150.21344	2.76000	150.12756	0.00	0	0.00			
ABN09	On 27/06/2023	Spot Bond	1.04000	177.40203	1.04000	177.31719	0.00	0	0.00			
ABN14	On 10/10/2033	Spot Bond	1.56000	176.47029	1.56000	176.38098	0.00	0	0.00			
ABN33	On 29/01/2018	Spot Bond	6.63625	73.72006	6.63625	73.69089	0.00	0	0.00			
ABN34	On 29/01/2018	Spot Bond	6.63625	73.72006	6.63625	73.69089	0.00	0	0.00			
ABN37	On 07/07/2016	Spot Bond	84.61000	14.22622	84.61000	14.17851	0.00	0	0.00			
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.58000	0.00	0	0.00			
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.74432	0.00	0	0.00			
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.46000	0.00	0	0.00			
ABN41	On 01/10/2014	Spot Bond	100.00000	37.46361	100.00000	37.32159	0.00	0	0.00			
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.38000	0.00	0	0.00			
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.10000	0.00	0	0.00			
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.66000	0.00	0	0.00			
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.61000	0.00	0	0.00			
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42832	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.26379			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.50000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.40000	106.75804	6.40000	112.03985			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.04000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.13000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.28000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58332			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.08500	117.87672	6.08500	117.83832			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26711			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.77000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.09000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.25355	1.74000	106.96356			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.90500	109.21161	1.90500	155.42763			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000	122.73924	2.16000	202.99136			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.64000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.68000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.99000	100.56369	7.99000	99.65424			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	97.88000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.21000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.43000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.94000	113.20521	6.94000	113.16324			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.09500	104.11043	6.09500	104.07619			0.00	0	2,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.51000	107.15088	7.51000	107.10749			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.50500	103.55346	8.50500	103.50659			0.00	0	6,000,000.00
ABS9	On 17/03/2016	Spot Bond	6.51500	108.53378	6.51500	108.49597			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.60000	127.78679	0.60000	127.72877		33,852,000,000.00	56,420,000	56,420,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.22649	4.00000	123.14779			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.07000	146.48168	1.07000	286.11597			0.00	0	2,200,000.00
ABS13	On 31/01/2017	Spot Bond	0.16001	112.59286	-0.16001	127.29167			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.00500	129.78564	1.00500	132.32956			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.40796			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		24.44380	100.00000	24.32421			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.35844			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.35844			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000		100.00000	0.00000	99.88306			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.73500		112.46553	8.73500	105.96780			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.24500		108.42627	10.24500	108.36742			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.71896			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.55085	100.00000	1.54140			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.76598			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.43292			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.74441			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.24380	100.00000	9.18746			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.73774			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.67194			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		56.48111	11.00000	56.44883			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		5.91603	100.00000	5.87998			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.55022			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	100.82669			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86766			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95974			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82658			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.85434			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86655			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85939			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85939			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.87125			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80438			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.87125			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84752			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.01214			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77668			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67725			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77668			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.83772			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.86527			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.87637			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.85418			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72106			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.80438			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32893			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.80000	112.47124	7.80000	112.42404			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73781			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.12500	103.62509	7.12500	103.58501			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.07590			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.88257			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.01786			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.06727	100.00000	5.04474			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.26905	100.00000	5.24588			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	75.14683			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	137.04821			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	137.06324			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.82653			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.27481			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.27481			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.01786			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.15157			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.79875			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.79209			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	102.03948			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.10705			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	102.03883			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.83811			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.65998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.92232			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.33908			0.00	42,800	10,700.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.66591			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.82988			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.40381			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87003			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68325			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81225			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87211			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72333			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70440			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.74114			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81003			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77112			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72667			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73891			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.17261	10.23000	101.11776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75101			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73223			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02659			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90545			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68991			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.95000	112.40790	7.95000	112.35976			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80664			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.94146	1.75000	106.00562			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73780			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73988			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78695			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.81447			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.75940			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.74507			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80897			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78144			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84198			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.81997			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.80457			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.80897			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77538			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.82217			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.83647			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66229			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66892			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72081			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.73735			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.83978			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.83978			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90242			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79245			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89363			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89693			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.67705			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.85847			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.85847			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	102.21475			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	102.94932			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.73735			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.97889			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.96421			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.72964			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.09210			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.86990			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78382			0.00	0	40,000,000.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.22511	100.00000	4.20397			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.19170			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.33033			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.42269			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.21868			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.24291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.27513			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.08734			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.57500	100.11530	6.57500	100.07851			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.11533			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.13573			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.17000	107.76435	7.17000	107.72310			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.94500	125.49527	7.94500	125.44185		6,356,000,000.00		800,000	2,100,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.85310	100.00000	41.64834			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.34500	113.19247	6.34500	113.15406			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	39.92573	100.00000	39.73041			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.74524	100.00000	11.69331			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.15500	160.29780	2.15500	160.21151			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.38790	3.85000	125.85747			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28588			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17507			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59193			0.00	0	9,194,324.00
BAW11	On 01/10/2018	Spot Bond	7.42000	111.27449	7.42000	111.23020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.22907			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.23878			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.66892	100.00000	58.38190			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.96689			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.68500	111.90569	6.68500	111.86548			0.00	0	7,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59515			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.86434			0.00	600,000	200,000.00
BAW5	On 15/09/2013	Spot Bond	6.36000	101.74392	6.36000	101.70930			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.53848			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.84000	103.21906	6.84000	103.18113			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.39000	110.26714	7.39000	110.22342			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.94781			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.76182	107.56219	9.76182	105.03857			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75832			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.88311	104.07599	9.88311	102.82720			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.90009	103.98233	9.90009	102.77555			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75817			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.91707	104.33072	9.91707	102.78354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	10.42395	105.98421	10.42395	105.86664			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77707			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77707			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77713			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.01182	103.25567	10.01182	102.27878			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.97625	105.89513	9.97625	103.07727			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.88311	104.07599	9.88311	102.82720			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.81953	105.60721	9.81953	103.56241			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.96195	98.07482	8.96195	103.18674			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73552			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72277			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72277			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68188			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	9.98747	102.67833	9.98747	101.84279			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.96631	11.09000	100.90565			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.68989	10.22500	101.31213			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.51382			0.00	0	10,000,000.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65209			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.57380	12.22500	100.75896			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71162			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.91609	10.10750	102.49573			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68932			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70791			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70791			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68038			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.51382			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.76182	107.56338	12.76182	105.18156			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.88354	105.51854	13.88354	105.36403			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.74229	105.53844	12.74229	103.83582			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.94816			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.94816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.94816			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.98489			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.87949	100.00000	7.84962			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.21565	100.00000	20.11674			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.39851	100.00000	18.30849			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.35710	100.00000	11.30154			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.37498	100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.73128	100.00000	13.66410			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.89791	100.00000	11.83971			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	54.63567	100.00000	54.42855			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20271			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.77726			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79612			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	91.02244	100.00000	90.57072			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	81.47321	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.98000	111.64482	0.98000	175.24260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	6.86500	103.97972	6.86500	163.16931			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.86500	105.20280	6.86500	163.27175			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.25000	108.17097	7.25000	108.12889			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.81176			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56094			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.36388			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.13148			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.33331			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.05841			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.75931			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.34843	100.00000	40.14662			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	86.48564	100.00000	86.09694			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.72000	102.33736	6.72000	102.30061			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30595			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14419			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14743			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.16900			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19896			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.64786	100.00000	5.62023			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99983			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99983			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99976			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99966			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.52459	100.00000	5.49756			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.52459	100.00000	5.49756			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79571			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86442			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88316			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.16000	106.59146	7.16000	106.55072			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.93933			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.95286	100.00000	3.93373			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.95286	100.00000	3.93373			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.08500	107.30065	6.08500	107.26513			0.00	0	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.12261			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.59338			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88775			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.27476			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.04369			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.53845	100.00000	7.50075			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.24847			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.04739			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.10846			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.21943			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.68102			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.43285			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83305			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.66059			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.29059			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.80161	100.00000	10.74876			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.66000	108.91011	6.66000	108.87070			0.00	0	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	8.04000	118.17279	8.04000	118.12134			0.00	0	107,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.02607			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.88503			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.74000	107.22749	7.74000	107.18252			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.73000	108.23172	9.73000	108.17585		5,838,000,000.00		600,000	300,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.94903			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.98000	109.58305	9.98000	109.52410			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.67536			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.04000	109.04844	8.04000	109.00096			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.67899			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.42000	104.95186	10.42000	104.89298			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.96392			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.23832			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.69500	130.23110	8.69500	130.17021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	8.49500	126.63495	8.49500	126.57708			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.04500	124.97165	8.04500	124.91809			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.51318			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.29000	105.44750	10.29000	105.39001			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.69454			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.28464			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.32706			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.26464			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43672			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79896			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79896			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79896			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.35055			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80452			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74890			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70438			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.35818			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.36534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55026			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.33906			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.74886			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70992			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.47796			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29416			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.23384			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.49932			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81564			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77672			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78778			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.80500	103.17698	9.80500	103.12360			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.38500	102.15567	7.38500	102.11549			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.75662			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02672			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.43610			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.43610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.57759			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.49356	100.00000	22.38471			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.31098	100.00000	22.20302			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82660			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	57.49282	100.00000	57.21460			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	57.79304	100.00000	57.51031			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.76543			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	101.15114			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.35161	10.11000	103.29531			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.40824			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.73395			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.79901			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.51623	2.76000	109.68708			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	106.63252	3.14000	109.60544			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.39363	8.25000	101.34910			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.95624			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15114			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15114			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.48736	3.10000	109.22800			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.38000	2.40000	109.12968			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19670			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93007			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12732			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.31424			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.31861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	7.14500	104.49261	7.14500	104.45253			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.34453			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.33940			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.15049			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.15284			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.19500	104.65923	7.19500	104.61882			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.19500	104.65923	7.19500	104.61882			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	7.24500	107.90253	7.24500	107.86035			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84881			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94425			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76608			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77119			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.22910			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.22910			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.67198	100.17539	48.43608			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.35649			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86170			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15364			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.23558			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.70567	9.35000	101.65434			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.70567	9.35000	101.65434			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15226			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15575			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	101.96710			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82732			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.92710			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62246			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62246			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62246			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62246			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63955			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66786			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66786			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66786			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66786			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66786			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67260			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.75000	109.81718	7.75000	109.77181			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99997			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.22540			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71570			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71570			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97648			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.82282			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14262			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77593			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78775			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.22098			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.41543			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.41395			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78552			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.07228			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03645			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70206			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.60274			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74838			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87496			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87496			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87496			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87496			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.81690			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.16788			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76468			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75532			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60360			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75532			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60734			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89913			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60360			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60360			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60734			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.93100	100.00000	5.90230			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.88595			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.27730			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.27000	102.73721	9.27000	105.50437			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.79000	104.16250	9.79000	102.81799			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57745			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.91560			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.02332			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11521			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.02361	8.80500	100.00000			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63783			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35072			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	100.00000	0.93429	100.00000	0.92630			0.00	0	30,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.45654	100.00000	23.35168			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.45654	100.00000	23.35168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	35.67013	7.01000	36.27454			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	169.05786			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	102.18226	6.12410	103.47347			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	102.20111	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	0.00060	100.00000	0.00059			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00060	100.00000	0.00059			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.25000	108.17097	7.25000	134.73990			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.86500	36.96440	6.86500	163.16931			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.86500	37.34967	6.86500	163.27175			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.71149			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.56367			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40864			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40864			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.85989			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.79771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80997			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40372			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80897			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11521			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.72743			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.74500	113.64910	7.74500	109.35499			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.87000	103.61766	5.87000	103.61765			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.73000	108.91092	7.73000	108.86553			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.62000	128.78865	8.62000	128.72894			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.14500	112.84556	7.14500	112.80204			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.12000	116.43217	8.12000	116.38181			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.58000	104.20202	8.58000	104.15419			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.59500	105.54029	9.59500	105.48625			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.11827			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14315			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09940			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.96605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.29970			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.92809			0.00	0	40,000,000.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77467			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62609			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00000	100.17439	11.00000	100.05810		10,917,500,000,000.00	992,500,000	926,250,000.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01523			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.69000	101.04438	6.69000	101.90775			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.71251			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74879			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.66437			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.14500	103.03514	6.14500	103.00112			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.94500	131.11690	5.94500	131.07470			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.76000	116.59189	6.76000	116.54908		9,464,000,000.00	1,400,000	38,200,000.00	
DV23	On 27/02/2023	Spot Bond	7.26000	120.75686	7.26000	120.70930		15,972,000,000.00	2,200,000	91,700,000.00	
E170	On 01/08/2020	Spot Bond	6.37000	144.22585	6.37000	144.17589		1,375,920,000.00	216,000	18,108,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.88476			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.46170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.58510			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.66728			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.74939			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.16172			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.33500	122.74107	1.33500	122.68036			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.40500	110.79657	1.40500	110.74133			0.00	0	243,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.97000	116.75903	7.97000	116.70863			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.93000	117.58203	7.93000	117.53235			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.64500	109.79469	8.64500	109.74336			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.24736			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.89400			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.02921			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.17279	100.00000	36.99290			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	61.02269	100.00000	60.71746			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	99.16848	100.00000	98.64653			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	89.90148	100.00000	89.46078			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.07184	3.00000	127.99684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	10.10500	109.63872	10.10500	109.57901			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.74182			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.03673			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.44166			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.34000	87.01436	8.34000	101.74259			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.47877			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.35279			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.32304			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.50784			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.46796			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19764			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.24615			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28498			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.20347			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.21671			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.27472			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.56500	106.03165	5.56500	105.99986			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.10000	113.62448	6.10000	113.58718			0.00	0	210,411,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	6.80000	125.16981	6.80000	125.12358			0.00	0	246,210,000.00
ES26	On 02/04/2026	Spot Bond	7.43000	104.08363	7.43000	104.04214		148,600,000,000.00	20,000,000	52,055,000.00	
ES33	On 15/09/2033	Spot Bond	8.23500	93.76313	8.21500	93.90755		199,698,750,000.00	24,250,000	864,327,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.18340		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.23702		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49944		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69985		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.23455	100.00000	10.18573		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	9.95958	100.00000	9.91214		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.38967		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.44021		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.60189		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.69281		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	6.19500	104.79029	6.19500	104.75556		0.00	0	13,400,000.00	
FRB05	On 21/12/2018	Spot Bond	7.82000	106.11897	7.82000	106.07426		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80384		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80379		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.02714			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.44705			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.62000	114.49671	9.62000	114.43761			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.10889			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	67.76481	100.00000	67.43345			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	1.10500	130.48618	1.10500	131.29822			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.11000	145.98685	1.11000	285.14882			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.88500	109.48367	1.88500	155.81499			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	124.80933	2.05000	206.41619			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.35500	117.23114	6.35500	117.19129			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.66803	100.00000	27.54636			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.66803	100.00000	27.54636			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15500	55.19488	8.15500	54.44841			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.22059	9.50700	34.30892			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.99654	9.74000	33.07391			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	87.36359	100.00000	86.95630			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.01897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89231			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.37538			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85461			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83663			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83663			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.44366			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.80356			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97094			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12751			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20465			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82664			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91769			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.05588			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.24854	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.24854	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90242			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11054			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20330			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85518			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.70595			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33278			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88595			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.19970	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05150			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25993			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94853			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01429			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19566			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10727			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24904			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32735			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19239			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03071			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01100			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27734			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26101			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21636			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27952			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07994			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.79878	100.09221	11.74164			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79466			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34147			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.95291			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07776			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66707			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02633			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88265			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	100.89363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.80677		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.83647		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.12693		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.43495		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.82417		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.43495		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.80779		0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.81997		0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	48.15177	13.22500	101.77300		0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.76712		0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.41990		0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.41990		0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.76822		0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.18149		0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.35467		0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond		2.69500	93.27192	2.69500	96.89795		0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	104.21789		0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.17007		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.89871			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89322			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.03749			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.17957			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33699			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75446			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01902			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.34500	129.24690	2.34500	119.24051			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.91094			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.92093			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.32500	118.25619	2.32500	119.42469			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.18000	99.75100	0.18000	116.75777			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.34500	114.99853	2.34500	119.24051			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.69543	1.15999	121.40951			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.23000	108.96235	1.23000	123.07411			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02177			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.41052	100.00000	19.31659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.53131			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.33148			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.10451	4.73000	110.02986			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35632			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.78214			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.90432			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.20866			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06837			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.02628			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87447			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.23202			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87336			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.05685			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.46677			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.90622			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.60396			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.04000	100.80890	10.04000	99.95406			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.38466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	6.85000	101.65158	6.85000	100.78985			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.59255			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96774			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96204			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95506			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95068			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.72957	3.30000	136.64766			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.38652			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.14817			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11443			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.63063			0.00	6,000,000	3,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.99248			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.20595			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.34004			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.62000	139.85161	1.62000	273.15755			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.12000	145.86346	1.12000	284.90765			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.84000	137.30178	1.84000	268.17402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	1.47500	111.11883	1.47500	127.56087			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.01765			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.07500	127.64388	1.07500	127.58256			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21755			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42003			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95906			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	99.89136			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72256			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.26000	101.30118	2.26000	101.24595			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.96374			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92950	100.00000	0.92485			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.11167	104.97509	13.04542			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80033			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75045			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.42221			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.34652	101.07593	17.26177			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.03055	100.44759	8.98668			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	15.69345	100.76967	15.61698			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.16452			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.53486			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57163			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.08414			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.88000	111.20000	1.88000	111.14180			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.66564			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72611			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36192			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.41000	106.55355	1.41000	110.71118			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.00767			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.52000	105.19480	5.52000	105.16367			0.00	0	4,000.00
FRX15	On 14/03/2015	Spot Bond	5.69500	106.49191	5.69500	106.45941			0.00	0	2,627,000.00
FRX16	On 15/09/2016	Spot Bond	6.25500	106.26014	6.25500	106.22458			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.52000	108.52001	6.52000	108.48217			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.60000	116.75436	6.60000	116.71294			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.28000	112.99220	7.28000	112.94756			0.00	0	17,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	8.18000	97.39881	8.18000	98.40025			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.15500	123.44296	8.15500	123.38876			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.79000	108.14427	8.79000	108.09288			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.13000	88.72294	9.13000	88.67966			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.62513			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.48837			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.37907			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.74000	106.36844	7.74000	106.32431			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	101.41673			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.88291			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	100.00000	82.54105	100.00000	82.17903			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75649			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.27744			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	86.69834	100.00000	86.28842			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.75221		15,705,000,000,000.00	157,050,000	157,050,000.00	
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88558			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.94701			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87488			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	80.04386	100.00000	99.99986			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99959	100.00000	99.99946			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.32491			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.42205			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.08404			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.08604			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.08989			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.64189	100.00000	2.63021			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.09466			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.10128			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	100.97548			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.08391			0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.27182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83936			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.59305			0.00	0	100,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.91247			0.00	0	100,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70679			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.21350			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.87612			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18930			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73408			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73408			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	90.87099	100.00000	90.46259			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19895			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.20481			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.74808	104.37518	6.74808	102.08463			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.02637			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.21518			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.10195	104.36260	7.10195	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.40437			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21973			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.22850			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.55368	104.35339	7.55368	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.74335			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23752			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.24477			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.51098			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.44303			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24822			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31031			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.32233			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.62000	120.22301	6.62000	120.17977			0.00	0	30,124,000.00
HWAY23	On 07/12/2023	Spot Bond	0.89000	148.73362	0.89000	290.51744			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.87000	153.18201	0.87000	291.01150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	8.22000	112.56992	8.22000	112.51984			0.00	0	54,006,000.00
HWAY35	On 31/07/2035	Spot Bond	8.20500	112.90971	8.20500	112.85957			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	118.08749	0.80000	118.03255		811,165,600,000.00	013,957,000	856,900,000.00	
I2038	On 31/01/2038	Spot Bond	1.73500	114.93453	1.74500	114.65517		971,600,000,000.00	560,000,000	477,500,000.00	
I2050	On 31/12/2050	Spot Bond	1.94000	119.86751	1.95000	119.50329		1,125,064,200,000.00	579,930,000	331,200,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.20000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	6.24500	108.52803	6.24500	108.49177		312,250,000,000.00	50,000,000	25,000,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.46595		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17631		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.59945		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.85147		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.46507		0.00	4,000,000	2,000,000.00	
IBL20	On 15/03/2014	Spot Bond	6.65000	102.87379	6.65000	102.83722		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	6.74500	108.33099	6.74500	108.29194		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.09000	113.05452	7.09000	113.01172		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.58000	101.98939	6.58000	101.95331		0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.13662		0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20695		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.15000	107.72954	3.15000	107.66558			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.56500	106.63526	6.56500	106.59721			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.95234			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.94902			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.56123			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.07500	114.64061	1.07500	131.60666			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.48543			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.50808			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.06000	107.68990	7.06000	107.64908			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.99988			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.10032			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.25815			0.00	2,000,000	1,000,000.00
IBL45	On 21/12/2018	Spot Bond	7.25000	106.30758	7.25000	106.26599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.66000	100.00758	7.66000	99.96606			0.00	0	108,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97397			0.00	30,000,000	25,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.02000	87.94421	7.02000	101.84536			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	106.94892	100.00000	106.37701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00174	100.00000	0.00173			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.17556	5.00000	100.14853			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.17556	5.00000	100.14853			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.24919	5.00000	101.22157			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.17556	5.00000	100.14853			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.52875	4.00000	100.50711			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65502			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.57925			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.65955			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.24500	111.89597	8.24500	111.84658			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56555			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56555			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.47881			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.21335	100.00000	8.17361			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20347			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.45789			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.24502			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.24500	102.25735	8.24500	102.21246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.95403			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.14269			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75556			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.86000	108.67238	7.86000	104.14118			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.74680			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	88.16425	100.00000	87.74038			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	81.29176	100.00000	80.93126			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	97.44215	5.25000	99.92813			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.25000	99.92813	5.25000	99.82769		73,500,000,000.00	14,000,000	7,000,000.00	
IND320	On 14/05/2013	Spot Bond	5.25000	99.82769	5.25000	99.72746		0.00	0	0.00	
IND321	On 21/05/2013	Spot Bond	5.25000	99.72746	5.25000	99.62742		525,000,000,000.00	100,000,000	50,000,000.00	
IND322	On 28/05/2013	Spot Bond	5.30000	99.62389	5.30000	99.52311		265,000,000,000.00	50,000,000	50,000,000.00	
IND323	On 04/06/2013	Spot Bond	5.30000	99.52311	5.30000	99.42253		53,000,000,000.00	10,000,000	5,000,000.00	
IND324	On 11/06/2013	Spot Bond	5.30000	99.42253	5.30000	99.32216		0.00	0	0.00	
IND325	On 18/06/2013	Spot Bond	5.30000	99.32216	5.30000	99.22199		0.00	0	0.00	
IND326	On 02/05/2013	Spot Bond	100.00000	50.00000	100.00000	99.45504		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 02/07/2013	Spot Bond	5.40000	99.10561	5.40000	99.00399			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	99.97042	5.40000	98.90259			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	99.18478	100.00000	98.64865			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.80139	5.40000	98.70040			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.11828			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	98.38275	100.00000	97.85523			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.59358			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	76.84211	100.00000	76.51992			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	75.72614	100.00000	75.41322			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	74.64213	100.00000	74.33809			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	73.58871	100.00000	73.29317			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	72.56461	100.00000	72.27723			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.15010			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	70.59961	100.00000	70.32755			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.65649	100.00000	69.39163			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.73823	100.00000	68.48030			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.84387	100.00000	67.59259			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.97248	100.00000	66.72761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond	100.00000	70.10898	100.00000	69.84321			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.18318	100.00000	68.92091			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.26959	100.00000	68.01079			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.36808	100.00000	67.11269			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.47846	100.00000	66.22645			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	65.60060	100.00000	65.35191			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	64.73432	100.00000	64.48892			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.97078			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.39648	100.00000	80.04386			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.42887			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64487			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.76182	106.40691	9.76182	104.29237			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.76182	103.84362	9.76182	102.64666			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.82800			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.31984			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81037			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.50812	6.50000	100.47299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87496			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.48005			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	93.49316	100.25042	93.02813			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89608			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.89608			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.56004	100.00000	24.43720			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.71843	100.00000	15.63981			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73854			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.62288			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.41613			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.41613			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05568			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05568			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05761			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.90844			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	100.87456			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.92707			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78493			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.79880			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80460			0.00	1,148,000	574,000.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82717			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.62288			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.61849			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.60830			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.27920			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26260			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21464			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.01966			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.01966			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.26494			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	66.49002	100.00000	66.16826			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.68188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.11224			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.18829			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26993			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27596			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.28002			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.25500	105.67220	7.25500	105.63106			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.31000	103.19666	6.31000	103.16183		12,620,000,000.00		2,000,000	1,010,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19816			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.34000	109.96037	7.34000	109.91730			0.00	0	12,515,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.45707			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.43817			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84419			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.42500	109.84592	7.42500	109.80193			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.87655			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.18997			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.16500	105.32914	2.16500	120.90993			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.06500	100.37683	3.06500	134.75726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93808			0.00	10,000,000	5,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.58741			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.39847			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.37827			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.02734			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.70858			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.19883			0.00	18,000,000	9,000,000.00
IV030	On 31/01/2025	Spot Bond	2.80000	95.08290	2.80000	95.85804			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	95.00364	2.80000	98.10308			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.10935			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.08046			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75556			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.32000	113.14487	10.32000	113.08301			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.99970			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.06500	99.31158	3.06500	134.75726			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.02247			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.04167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On 02/05/2013	Spot Bond	5.25000	97.44214	5.25000	99.89942			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.25000	99.89942	5.25000	99.87072			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.25000	99.84203	5.25000	99.69885			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.25000	99.69885	5.25000	99.59888		525,000,000,000.00	100,000,000	50,000,000.00	
IVA322	On 30/05/2013	Spot Bond	5.30000	99.59507	5.30000	99.49435			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.39383			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.29352			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.29352	5.30000	99.19341			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.17831	5.40000	99.07655			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.07655	5.40000	98.97500			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.55959			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.31525			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.77251	5.40000	98.67158			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.57086			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.58974			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.33051			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.20042			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.10288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000		74.33809	100.00000	74.03651			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000		73.29317	100.00000	73.00000			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000		72.27723	100.00000	71.99211			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		71.28906	100.00000	71.01167			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000		70.32755	100.00000	70.05758			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000		69.39163	100.00000	69.12879			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000		68.48030	100.00000	68.22430			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000		67.59259	100.00000	67.34317			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000		66.72761	100.00000	70.50954			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		69.84321	100.00000	69.57844			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		68.92091	100.00000	68.65964			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		68.01079	100.00000	67.75297			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		67.11269	100.00000	66.85828			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		66.22645	100.00000	65.97540			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		65.35191	100.00000	65.10417			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		64.48892	100.00000	64.24445			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.48082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.49779			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01727			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01754			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01617			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.45072			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.82065			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.01587			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	100.00000	49.18331	100.00000	48.86989			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97074			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.13669			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.07338			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	102.28714	100.00000	101.74736			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.10313	100.00000	61.79249			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.57804	100.00000	51.32570			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	60.97528	100.00000	60.67697			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.26361	100.00000	10.21227			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.61962	100.00000	26.48939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27989			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.23791	100.00000	10.18670			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.29518			0.00	0	25,000,000.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	70.23335	100.00000	70.23334			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	70.00668	100.00000	70.00667			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	31.83912	100.00000	31.64063			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.26086			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.95568			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.24500	155.63313	7.24500	155.57295			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23631			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26847			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.44000	102.46627	7.44000	102.42492			0.00	0	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.49000	69.63997	7.49000	101.16338			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33141			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.49500	104.54949	10.49500	104.49074			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46113			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.04167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.97072			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.29839			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	98.93786			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond		0.00000	100.00000	0.00000	99.81644			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.40575			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000	0.00000	98.76949			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond		0.00000	100.00000	0.00000	99.88789			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.27676			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.28400			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.03227			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.44093			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.37842			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.24038			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.81740			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.49131			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.84131			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.50907			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.55645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.01838			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.14202	100.00000	54.87225			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.64734	100.00000	65.31898			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	57.33512	100.00000	57.05463			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.35355	100.00000	37.17279			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	32.20512	100.00000	32.04404			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.48807	100.00000	9.44216			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.16424	100.00000	23.05214			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.17000	109.30223	7.17000	109.26017			0.00	0	4,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94775			0.00	20,000,000	10,000,000.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80445			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.87609			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42477			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42802			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44419			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.08416			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.18983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.62238	8.59000	100.57616			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.99432	9.34000	102.94239			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.20727	10.01000	103.15160			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02000	108.41227	6.02000	108.37695			0.00	0	17,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69318			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.72100			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.01000	111.96269	8.01000	112.25185			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.39500	105.65705	6.39500	105.62091			0.00	0	25,300,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.12645			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	7.50000	108.12716	7.50000	108.08343			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07657			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.20000	108.03013	7.20000	107.98815			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.08000	107.73383	6.08000	107.69819			0.00	0	500,000.00
MTN03	On 13/07/2015	Spot Bond	6.44500	108.68900	6.44500	108.65091			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.14500	113.69474	7.14500	113.65066			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.96000	100.94940	5.96000	100.91738			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.22481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.01270			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.75221		72,200,000,000,000.00	722,000,000	650,000,000.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	7.08476	100.00000	7.04933			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18770	100.00000	0.18676			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.41781	100.00000	7.38071			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.50865	100.00000	7.47108			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.90510	100.89771	6.87028			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.99544	100.61875	6.96027			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.18860			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.19883			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.21111			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.24183			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.26240			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.28492			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.30538			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.31550			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.43859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.58200			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18770	100.00000	0.18676			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18770	100.00000	0.18676			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.43000	109.33971	7.43000	109.29565			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.60732			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49927			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.32473			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69760			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57560			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.08758			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.44500	110.24886	6.44500	110.21085			0.00	0	6,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.36120			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.42000	121.47478	7.42000	121.42668			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.42000	35.54371	9.42000	35.52618			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.49500	106.12528	6.49500	106.08822			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.20776			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.21946			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44000	102.54624	6.44000	102.51092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.09320			0.00	2,000,000	21,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.69500	107.90563	6.69500	107.86703			0.00	0	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63365			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	101.24298			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67429			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43381			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.29534			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14026			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.55593			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02566			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.02246			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01759			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30638			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.54177			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03501			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35880			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.04832			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46058			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41583			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74562			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70149			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.40082			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68537			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46059			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42735			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.19500	108.48494	7.19500	108.44328			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.01000	102.53937	6.01000	102.50639			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.11000	104.09373	6.11000	104.05912			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	10.59000	125.12098	10.59000	125.04967			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.89373			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.34317			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.13000	161.68884	1.13000	161.61073			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.06000	115.30491	7.06000	115.26073			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.33026			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78779			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.36692			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.69000	116.85958	7.69000	116.80959			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.16610			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.64409			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03635			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.10402			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.89000	116.80137	7.89000	119.64886			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.18449			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.10221			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.13876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	8.09000	116.74406	8.09000	116.69154			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.25763			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.19000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.20276			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20280			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.27294			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36734			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.48612			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.53141			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.42004			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.78774	3.22500	131.70933			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.69500	105.35858	5.69500	105.32643			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.91000	129.51549	6.91000	129.46716			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.20000	134.37070	7.20000	134.31906			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.02500	178.28742	1.02500	178.20232			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.92500	143.44720	7.92500	143.38595			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21953			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.07261			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.05836			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.51370			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.72369			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.24874	100.00000	19.15457			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.29355	100.00000	19.19916			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.32043	100.00000	19.22590			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.96555	100.00000	19.86788			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.68237	100.00000	20.58120			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.16248	100.00000	25.03938			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.05000	106.65400	6.05000	106.61927			0.00	0	8,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.52429	100.00000	5.49756			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.99000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.57913	100.00000	29.43442			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.95968	100.00000	9.91148			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.10246			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.94835			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	81.13582	100.00000	80.79634			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.98237			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58149			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.49183			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75323			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71438			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75187			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07801			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82686			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78421			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81432			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.81314			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87430			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82138			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92662			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.86470			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02632			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.01720			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.01743			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.01796			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.02024			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.02076			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30862			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	100.00000	16.48914	100.00000	100.00000		59,992,000,000,000.00	599,920,000	315,000,000.00	
R009	On 15/09/2014	Spot Bond	5.24500	112.51763	5.24500	112.48598			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.48000	92.86324	5.48000	92.83595			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.66500	43.66820	6.66500	43.65248			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	5.23000	119.95212	5.24500	119.88156		78,597,104,210,000.00	028,127,000	5,776,119,670.00	
R158	On 15/09/2015	Spot Bond	5.24500	119.91530	5.24500	119.88156			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.14500	88.65902	5.14500	88.63455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	5.24500	126.93970	5.24500	126.90399			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.07500	84.46172	5.07500	84.43871			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.81000	103.75575	4.81000	103.72874			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.84000	135.91476	6.84500	135.81127		91,920,780,059,400.00	438,710,535	2,614,273,535.00	
R187P	On 21/12/2026	Spot Bond	6.58500	41.33117	6.58500	41.31645			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.50500	39.18000	6.50500	39.16622			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.62000	297.40901	0.62000	297.27363		187,203,544,000.00	301,941,200	316,270,120.00	
R201	On 21/12/2014	Spot Bond	5.07000	108.87516	5.11000	108.78048		3,220,526,979,540.00	635,212,422	852,589,081.00	
R202	On 07/12/2033	Spot Bond	1.55500	222.84903	1.56000	222.56363		672,101,642,830.00	432,219,706	1,182,945,630.00	
R2023	On 28/02/2023	Spot Bond	6.36000	111.35705	6.38000	111.16561		10,468,560,000,000.00	646,000,000	4,463,051,000.00	
R203	On 15/09/2017	Spot Bond	5.62500	111.11026	5.64000	111.01586		8,180,212,500,000.00	454,260,000	6,090,383,000.00	
R204	On 21/12/2018	Spot Bond	5.82500	113.21471	5.82000	113.20424		22,109,684,153,900.00	795,653,932	6,106,250,703.00	
R2048	On 28/02/2048	Spot Bond	7.87000	111.90050	7.87000	111.85358		7,103,619,400,000.00	902,620,000	2,806,306,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	58.30888	100.00000	58.02361			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.12500	103.82820	5.16000	103.77466		4,484,375,000,000.00	875,000,000	1,832,955,000.00	
R207	On 15/01/2020	Spot Bond	6.00000	108.94725	6.01000	108.85486		9,833,128,212,000.00	638,854,702	4,784,795,551.00	
R208	On 31/03/2021	Spot Bond	6.09500	104.64675	6.12000	104.45350		12,722,434,527,440.00	087,355,952	8,488,982,372.00	
R209	On 31/03/2036	Spot Bond	7.66000	85.41917	7.63500	85.62149		26,647,023,044,100.00	478,723,635	7,778,989,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.16500	170.61246	1.16500	170.52977			1,181,992,517,580.00	014,585,852	437,625,292.00
R211	On 31/01/2017	Spot Bond	0.70000	115.10410	-0.70000	129.79347			(80,152,142,000.00)	114,503,060	365,000,000.00
R212	On 31/01/2022	Spot Bond	0.48000	137.95891	0.50500	137.62608			65,486,446,560.00	136,430,097	1,531,804,000.00
R213	On 28/02/2031	Spot Bond	7.41000	97.16312	7.40000	97.22005			24,605,027,405,790.00	320,516,519	4,549,578,519.00
R214	On 28/02/2041	Spot Bond	7.70500	87.36737	7.70500	87.33148			13,455,626,750,000.00	746,350,000	7,103,162,013.00
R224C	On 15/09/2013	Spot Bond	4.87000	98.21776	4.87000	98.19203			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.97000	95.82092	4.97000	95.79536			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.08000	93.36020	5.08000	93.33475			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.30500	90.67506	5.30500	90.64926			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.14500	88.65902	5.14500	88.63455			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.06500	86.62917	5.06500	86.60563			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.07500	84.46172	5.07500	84.43871			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.05500	99.31230	5.05500	99.28498			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.14500	96.81409	5.14500	96.78707			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.16500	94.36508	5.16500	94.33865			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.11500	92.06291	5.11500	92.03736			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.21500	89.58028	5.21500	89.55494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	5.08500	87.59613	5.08500	87.57196			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.06500	85.47651	5.06500	85.45302			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.12500	83.18805	5.12500	83.16493			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.61500	79.52398	5.61500	79.49979			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.66500	77.17807	5.66500	77.15439			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.82500	74.45492	5.82500	74.43144			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.80500	72.42710	5.80500	72.40433			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.78500	70.46821	5.78500	70.44613			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.77500	68.53141	5.77500	68.50998			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.97000	65.71357	5.97000	65.69233			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.95000	63.90359	5.95000	63.88300			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.04000	61.61769	6.04000	61.59754			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.01000	59.96202	6.01000	59.94252			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.98000	58.36787	5.98000	58.34897			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.95000	56.83267	5.95000	56.81436			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.91000	55.40852	5.91000	55.39079			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.87000	54.04110	5.87000	54.02392			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.78500	47.56206	6.78500	47.54463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	6.74500	46.20906	6.74500	46.19222			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.70500	44.91196	6.70500	44.89569			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.66500	43.66820	6.66500	43.65248			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.62500	42.47537	6.62500	42.46017			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.58500	41.33117	6.58500	41.31645			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.54500	40.23340	6.54500	40.21916			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.50500	39.18000	6.50500	39.16622			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16430			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29537			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36271			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36527			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43070			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.29641	100.00000	2.28517			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99579			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.98419			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98826			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59401			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92607			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69619			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.72470	100.00000	96.39289			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78559			0.00	0	40,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61173			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.22024			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.23902			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.41835			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.82155			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.89295			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.08822			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30752			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02563			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	102.89311			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80062			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.28389			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.28858			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.99418			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.40607			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.94244			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.05678			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90083			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31983			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.16142			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.44500	105.04656	12.44500	104.97651			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.15405			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	9.66721	100.00000	11.58928			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	9.66721	100.00000	11.58928			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.02841	100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.30081			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	60.41375	100.00000	60.11157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.41743			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.44187	5.25000	101.41282			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.07642	100.00000	1.07115			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.84512	100.00000	5.81652			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.63171	100.00000	8.58993			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.86881			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.48000	115.04299	7.48000	114.99684			0.00	0	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32247			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.54500	118.12827	6.54500	118.08625			0.00	0	36,821,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.27924			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.69000	111.51015	7.69000	111.46393			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.13602			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.91437			0.00	0	12,860,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.12182			0.00	0	2,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.11964			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.54500	110.07977	6.54500	110.04061			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.42000	104.48893	7.42000	104.44734			0.00	0	6,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	0.90000	130.15630	0.90000	130.09510			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.45336			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.70500	116.40120	6.70500	116.35949			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.56500	116.73225	6.56500	116.69127			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.49500	116.89823	6.49500	116.85764			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.04000	105.54665	7.04000	105.50697			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.64000	116.55474	6.64000	116.51338			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.60500	116.63753	6.60500	116.59635			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.70948			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.82388			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51551			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56678			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	67.07732	100.00000	66.74179			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.69000	109.26504	6.69000	109.22597			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88734			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.71181			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.54446	100.00000	1.53759			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.68237			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.77000	117.95931	7.77000	117.90991			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.49500	116.77379	8.49500	116.72012			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.48037			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.66926			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.13974			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.17464			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.31000	111.41690	7.31000	111.37272			0.00	0	200,000.00
SBS3	On 25/05/2026	Spot Bond	7.54500	108.95266	7.54500	108.90809			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.82000	108.75478	7.82000	108.70870			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.42500	117.77883	6.42500	117.73769			0.00	0	300,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.48806	0.70000	122.43179			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.15000	145.49404	1.15000	284.18561			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.56123			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.08000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.95286	100.00000	100.00000	3.93373			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.20372	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.58938	0.56999	0.56999	123.99852			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.50812	6.50000	6.50000	100.47299			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.90770			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.57620			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.62083			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.92446			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	7.74000	106.49689	7.74000	106.45246			0.00	0	8,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.76571			0.00	234,000	25,058,500.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37084			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.90000	103.02146	5.90000	102.98872			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.54500	111.03429	6.54500	110.99479			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.11000	108.32454	6.11000	103.66353			0.00	0	13,778,000.00
SNT01	On 15/09/2017	Spot Bond	7.09000	105.35643	7.09000	105.31655			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36199			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.21151			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.39742			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.22084			0.00	0	21,388,836.00
SSA01	On 28/06/2016	Spot Bond	6.94000	110.79893	6.94000	110.75741			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.58627			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24517			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.25546			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.87000	101.34925	7.87000	101.30650			0.00	0	40,022,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16474			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.02588			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.72800	94.87130	7.72800	94.83199			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.79000	94.52306	7.79000	94.48360			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.35500	106.82874	6.35500	106.79202			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.27000	102.02263	7.27000	101.98240			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83185			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.82000	106.38869	6.82000	106.34993			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.14500	117.73285	6.14500	117.69413			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	108.74413	1.55000	109.10356			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.77000	106.16509	6.77000	108.53369			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.02247			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.02247			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.20042			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.04167			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.02247			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	82.39278	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN972	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95717			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81453			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.80002			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.77130			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.77140			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71424			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68577			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68575			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.61423			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.58523			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.45445			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.28031			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.67069			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.89108			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.72227			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN992	On 26/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.75221		6,600,000,000,000.00	66,000,000	33,000,000.00	
SYN993	On 29/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.21978		101,800,000,000,000.00	018,000,000	509,000,000.00	
SZ18	On 30/09/2015	Spot Bond	5.80500	115.95202	5.80500	115.91577		0.00	0	0.00	
SZ25	On 30/09/2025	Spot Bond	7.40500	113.57957	7.40500	113.53445		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	47.26898	100.00000	47.05768		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	37.28518	100.00000	37.10277		0.00	0	0.00	
TF106U	On 06/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.38275		0.00	0	0.00	
TF107U	On 06/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.38275		0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	16.65991	100.00000	16.57658		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	6.37000	102.35021	6.37000	102.31534		0.00	0	0.00	
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.36540		0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.79314		0.00	1,000,000	1,000,000.00	
TFS111	On 29/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.21978		40,300,000,000,000.00	403,000,000	403,000,000.00	
TFS112	On 02/05/2016	Spot Bond	100.00000	8.67003	100.00000	7.50846		0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01541		0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	6.49500	108.59275	6.49500	108.55441		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.87367			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.12979			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000	0.00000	101.18651			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.20994			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.21632			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.23111	7.83000	102.18774			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.20642			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.21441			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.94491			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.20642			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.21441			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	74.35226	7.16000	102.00196			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.23005			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.22877			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.25934			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.25520			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000	0.00000	100.37907			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.36498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21873			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.97321	101.06155	5.94371			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.20514			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.43830			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.23387			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.24661			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.38031			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20934			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.21387			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21711			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.21387			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.21711			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.21873			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21193			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21711			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.23489			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.23489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.23489			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.26072			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.26717			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25911			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38750			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.39549			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39229			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66558			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.19500	108.68391	7.19500	108.64193			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.18500	100.10326	6.18500	100.04850			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.58000	114.63402	6.58000	114.59302			0.00	0	991,819,000.00
TN20	On 17/09/2020	Spot Bond	7.11000	120.49358	7.11000	120.44783		11,376,000,000.00	1,600,000	314,713,000.00	
TN23	On 06/11/2023	Spot Bond	7.39500	129.85986	7.39500	124.41427		7,395,000,000.00	1,000,000	111,200,000.00	
TN25	On 19/08/2025	Spot Bond	7.84500	114.77711	7.84500	114.72833			0.00	0	217,700,000.00
TN27	On 14/11/2027	Spot Bond	7.88500	112.83856	7.88500	112.79036			0.00	0	17,040,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.27896			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.30921			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.34752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.35155			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.54101			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.93356			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41158			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42832			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43836			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	10.00000			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.04167			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95099			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94626			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.57209			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.56912			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.83718			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.53851			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.82718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17195			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09961			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07067			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.91186			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36473			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.27719			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21884			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17507			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11715			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16108			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	87.36475	100.00000	86.95934			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.30782			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20137			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.10585			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17573			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.52000	120.32289	7.52000	120.27463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.96227			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.22256			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49149			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.98000	109.33343	7.98000	109.28695			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.43456	100.00000	67.09726			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.70564	100.00000	67.36699			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.79599	100.00000	67.45689			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.49332			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.52160			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.86576			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.86046			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.86030			0.00	0	17,962,336.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58506			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60300			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.86620			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	127.62000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.60500	124.51511	5.60500	124.47708			0.00	0	94,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.39000	191.92899	-0.39000	249.15606			(6,758,700,000.00)	17,330,000	40,124,000.00
WSP1	On 28/05/2015	Spot Bond	5.64500	110.32002	5.64500	110.28609			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.14500	113.99342	6.14500	113.95530			0.00	0	82,600,000.00
WSP3	On 28/05/2019	Spot Bond	6.37500	116.89155	6.37500	116.85103			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.63500	117.02315	6.63500	116.98095			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.66000	118.27463	6.66000	118.23182			11,988,000,000.00	1,800,000	15,300,000.00
Z006	On 31/08/2013	Spot Bond	5.08500	98.34223	5.08500	98.31529			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.14500	97.09825	5.14500	97.07115			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.19500	89.49992	5.19500	89.47457			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.13500	95.47852	5.13500	95.45207			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.14500	94.26325	5.14500	94.23680			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.12500	88.27498	5.12500	88.25057			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.12500	92.32819	5.12500	92.30238			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.19500	89.48724	5.19500	89.46189			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.76500	69.46624	5.76500	69.44479			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.91498	100.00000	9.87739			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03993	100.00000	0.03977			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.91498	100.00000	9.87739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	26.56634	100.00000	26.46563			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.17869	100.00000	27.07566			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.47929	100.00000	25.38271			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.47929	100.00000	25.38271			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.15988	100.00000	24.06829			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.15988	100.00000	24.06829			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.86532	100.00000	22.77864			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.86532	100.00000	22.77864			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.51719	100.00000	21.43562			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.51719	100.00000	21.43562			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.28704	100.00000	20.21013			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.28704	100.00000	20.21013			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.09092	100.00000	19.01855			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.09092	100.00000	19.01855			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.06798	100.00000	17.99948			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.09984	100.00000	17.03502			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.78813	100.00000	12.73965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	12.07994	100.00000	12.03414			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.36771	100.00000	11.32462			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.36771	100.00000	11.32462			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.75860	100.00000	10.71781			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.16280	100.00000	10.12427			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.56361	100.00000	9.52735			0.00	0	0.00
Total for j-Bonds :									628,008,591,021,140.00	,894,862,412	97 761 529 182.00
Grand Total:									8,013,705,037,550.00	194,943,718	97 763 612 878.00