



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.14640	9.14640	9.02880	9.02880		11.75	248,352,199.20	27,153	492,120.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.13790	0.00014	0.07850	0.00008	0.138	17.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,703.73790	1.70374	1,821.27850	1.82128	1,703.738	17.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.06690	0.00007	0.09960	0.00010	0.067	17.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,853.66690	1.85367	1,971.29960	1.97130	1,853.667	17.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	9.37930	0.00938	7.33570	0.00734	9.379	15.33	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	752.97930	0.75298	868.53570	0.86854	752.979	15.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	6.68470	0.00668	4.95550	0.00496	6.685	15.97	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	860.28470	0.86028	976.15550	0.97616	860.285	15.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	2.35070	0.00235	1.56310	0.00156	2.351	16.63	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,105.95070	1.10595	1,222.76310	1.22276	1,105.951	16.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	36.36640	0.03637	24.82770	0.02483	36.366	13.20	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	389.96640	0.38997	496.02770	0.49603	389.966	13.20	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	17.47620	0.01748	12.97380	0.01297	17.476	14.21	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	571.07620	0.57108	684.17380	0.68417	571.076	14.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	10.65160	0.01065	8.23780	0.00824	10.652	15.09	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	714.25160	0.71425	829.43780	0.82944	714.252	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	77.26850	0.07727	51.96520	0.05197	77.269	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	230.86850	0.23087	323.16520	0.32317	230.868	12.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	64.27120	0.06427	43.26610	0.04327	64.271	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	267.87120	0.26787	364.46610	0.36447	267.871	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	53.29080	0.05329	35.97720	0.03598	53.291	12.79	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	306.89080	0.30689	407.17720	0.40718	306.891	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	110.36470	0.11036	74.52450	0.07452	110.365	11.96	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	163.96470	0.16396	245.72450	0.24572	163.965	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	92.54520	0.09255	62.30250	0.06230	92.545	12.16	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	196.14520	0.19615	283.50250	0.28350	196.145	12.16	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	83.09070	0.08309	55.88970	0.05589	83.091	12.29	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	216.69070	0.21669	307.08970	0.30709	216.691	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	157.25200	0.15725	105.66000	0.10566	157.252	11.78	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	110.85200	0.11085	176.86000	0.17686	110.852	11.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	130.97030	0.13097	88.88890	0.08889	130.970	11.75	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	134.57030	0.13457	210.08890	0.21009	134.570	11.75	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	118.25960	0.11826	79.99830	0.08000	118.260	11.87	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	151.85960	0.15186	231.19830	0.23120	151.860	11.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	218.60290	0.21860	149.94870	0.14995	218.603	11.85	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	72.20290	0.07220	121.14870	0.12115	72.203	11.85	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	199.00100	0.19900	134.68220	0.13468	199.001	11.83	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	82.60100	0.08260	135.88220	0.13588	82.601	11.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	192.69040	0.19269	129.82740	0.12983	192.690	11.82	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	86.29040	0.08629	141.02740	0.14103	86.290	11.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	406.57850	0.40658	308.64360	0.30864	406.578	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	20.17850	0.02018	39.84360	0.03984	20.178	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	372.00630	0.37201	278.01280	0.27801	372.006	11.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	25.60630	0.02561	49.21280	0.04921	25.606	11.97	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	330.37690		0.33038	241.91230	0.24191	330.377	11.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	33.97690		0.03398	63.11230	0.06311	33.977	11.94	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	460.23160		0.46023	357.21600	0.35722	460.232	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	13.83160		0.01383	28.41600	0.02842	13.832	12.04	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	424.24080		0.42424	324.50070	0.32450	424.241	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	17.84080		0.01784	35.70070	0.03570	17.841	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	415.38010		0.41538	316.52830	0.31653	415.380	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	18.98010		0.01898	37.72830	0.03773	18.980	12.01	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	650.87820		0.65088	537.56820	0.53757	650.878	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	4.47820		0.00448	8.76820	0.00877	4.478	12.84	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	554.35180		0.55435	444.04180	0.44404	554.352	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	7.95180		0.00795	15.24180	0.01524	7.952	12.44	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	478.80270		0.47880	374.03940	0.37404	478.803	12.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	12.40270		0.01240	25.23940	0.02524	12.403	12.12	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,946.40380		1.94640	1,828.80340	1.82880	1,946.404	19.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00380		0.00000	0.00340	0.00000	0.004	19.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.25900		9.25900	9.13940	9.13940		13.02	3,518,420.00	380	60,457.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	30.52430		0.03052	27.74250	0.02774	30.524	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,771.52430		1.77152	1,888.34250	1.88834	1,771.524	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	111.99280		0.11199	95.43330	0.09543	111.993	15.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	752.99280		0.75299	856.03330	0.85603	752.993	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	74.75590		0.07476	64.95910	0.06496	74.756	16.02	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,015.75590		1.01576	1,125.55910	1.12556	1,015.756	16.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	64.36220		0.06436	56.29480	0.05629	64.362	16.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,125.36220		1.12536	1,236.89480	1.23689	1,125.362	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	160.05090		0.16005	134.70150	0.13470	160.051	14.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	551.05090		0.55105	645.30150	0.64530	551.051	14.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	157.67700		0.15768	132.81800	0.13282	157.677	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	558.67700		0.55868	653.41800	0.65342	558.677	14.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	120.08410		0.12008	102.10580	0.10211	120.084	14.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	711.08410		0.71108	812.70580	0.81271	711.084	14.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	250.50830		0.25051	209.29770	0.20930	250.508	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	341.50830		0.34151	419.89770	0.41990	341.508	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	232.57250		0.23257	194.34050	0.19434	232.573	13.46	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	373.57250		0.37357	454.94050	0.45494	373.573	13.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	162.46320		0.16246	136.61470	0.13661	162.463	14.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	543.46320		0.54346	637.21470	0.63721	543.463	14.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	423.98170		0.42398	354.25850	0.35426	423.982	12.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	164.98170		0.16498	214.85850	0.21486	164.982	12.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	314.16740		0.31417	261.25740	0.26126	314.167	12.96	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	255.16740		0.25517	321.85740	0.32186	255.167	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	269.73870		0.26974	225.39180	0.22539	269.739	13.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	310.73870		0.31074	385.99180	0.38599	310.739	13.17	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	804.17700		0.80418	699.69790	0.69970	804.177	12.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	45.17700		0.04518	60.29790	0.06030	45.177	12.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	635.63310		0.63563	540.22290	0.54022	635.633	12.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	76.63310		0.07663	100.82290	0.10082	76.633	12.61	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	595.78830		0.59579	505.55270	0.50555	595.788	12.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	86.78830		0.08679	116.15270	0.11615	86.788	12.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,960.66410		1.96066	1,841.38820	1.84139	1,960.664	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.66410		0.00166	1.98820	0.00199	1.664	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.36360		9.36360	9.24200	9.24200		13.84	8,005,878.00	855	22,397.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	160.65470		0.16065	143.56580	0.14357	160.655	16.36	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,097.05470		1.09705	1,201.56580	1.20157	1,097.055	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	90.03280		0.09003	82.07840	0.08208	90.033	18.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,726.43280		1.72643	1,840.07840	1.84008	1,726.433	18.28	0.00	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	9.70	Call	283.77740		0.28378	250.06860	0.25007	283.777	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	620.17740		0.62018	708.06860	0.70807	620.177	14.72	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	256.63690		0.25664	227.04260	0.22704	256.637	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	693.03690		0.69304	785.04260	0.78504	693.037	14.97	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	165.03500		0.16503	147.38330	0.14738	165.035	16.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,071.43500		1.07144	1,175.38330	1.17538	1,071.435	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	565.94360		0.56594	496.84100	0.49684	565.944	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	230.24360		0.23024	282.74100	0.28274	230.244	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	474.26780		0.47427	415.14780	0.41515	474.268	13.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	310.66780		0.31067	373.14780	0.37315	310.668	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	286.65520		0.28666	252.56110	0.25256	286.655	14.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	613.05520		0.61306	700.56110	0.70056	613.055	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	625.39200		0.62539	550.37290	0.55037	625.392	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	189.69200		0.18969	236.27290	0.23627	189.692	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	595.09310		0.59509	523.03360	0.52303	595.093	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	209.39310		0.20939	258.93360	0.25893	209.393	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	582.06880		0.58207	511.31800	0.51132	582.069	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	218.46880		0.21847	269.31800	0.26932	218.469	13.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,396.19120		1.39619	1,281.06440	1.28106	1,396.191	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	32.59120		0.03259	39.06440	0.03906	32.591	14.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	750.32940		0.75033	659.79580	0.65980	750.329	13.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	136.72940		0.13673	167.79580	0.16780	136.729	13.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	642.81340		0.64281	566.12860	0.56613	642.813	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	179.21340		0.17921	224.12860	0.22413	179.213	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,973.65060		1.97365	1,853.86440	1.85386	1,973.651	15.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.05060		0.01005	11.86440	0.01186	10.051	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.47470		9.47470	9.35110	9.35110		14.46	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	172.08640		0.17209	159.18960	0.15919	172.086	18.06	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 17/03/2014	Foreign Exchange Future	11.00	Put	1,697.38640		1.69739	1,808.08960	1.80809	1,697.386	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	148.42730		0.14843	140.39610	0.14040	148.427	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,923.72730		1.92373	2,039.29610	2.03930	1,923.727	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	458.78590		0.45879	414.90930	0.41491	458.786	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	584.08590		0.58409	663.80930	0.66381	584.086	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	455.22820		0.45523	411.72620	0.41173	455.228	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	590.52820		0.59053	670.62620	0.67063	590.528	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	237.55090		0.23755	217.75480	0.21775	237.551	16.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,262.85090		1.26285	1,366.65480	1.36665	1,262.851	16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	939.71500		0.93972	849.12430	0.84912	939.715	13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	165.01500		0.16502	198.02430	0.19802	165.015	13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	604.67480		0.60467	545.52720	0.54553	604.675	14.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	379.97480		0.37997	444.42720	0.44443	379.975	14.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	462.37690		0.46238	418.12310	0.41812	462.377	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	577.67690		0.57768	657.02310	0.65702	577.677	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,807.81940		1.80782	1,689.48530	1.68949	1,807.819	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	33.11940		0.03312	38.38530	0.03839	33.119	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,349.23620		1.34924	1,238.21050	1.23821	1,349.236	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	74.53620		0.07454	87.11050	0.08711	74.536	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.55930		9.55930	9.43370	9.43370		15.04	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	584.14020		0.58414	535.73000	0.53573	584.140	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	624.84020		0.62484	702.03000	0.70203	624.840	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	580.35980		0.58036	532.28680	0.53229	580.360	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	631.05980		0.63106	708.58680	0.70859	631.060	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	587.95110		0.58795	539.19820	0.53920	587.951	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	618.65110		0.61865	695.49820	0.69550	618.651	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.65220		9.65220	9.52840	9.52840		15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,352.73520		1.35274	1,256.56080	1.25656	1,352.735	14.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	250.53520		0.25054	278.16080	0.27816	250.535	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	776.82870		0.77683	724.84470	0.72484	776.829	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	724.62870		0.72463	796.44470	0.79644	724.629	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,788.84400		1.78884	1,680.10590	1.68011	1,788.844	14.86	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	136.64400		0.13664	151.70590	0.15171	136.644	14.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,428.09010		1.42809	1,329.30590	1.32931	1,428.090	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	225.89010		0.22589	250.90590	0.25091	225.890	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,390.17630		1.39018	1,292.67950	1.29268	1,390.176	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	237.97630		0.23798	264.27950	0.26428	237.976	14.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.54020		10.54020	10.42950	10.42950		17.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,828.83890		1.82884	1,755.20520	1.75521	1,828.839	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	438.63890		0.43864	475.70520	0.47571	438.639	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,797.33710		1.79734	1,724.98650	1.72499	1,797.337	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	457.13710		0.45714	495.48650	0.49549	457.137	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,766.28300		1.76628	1,695.22510	1.69523	1,766.283	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	476.08300		0.47608	515.72510	0.51573	476.083	15.63	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.14640		9.14640	9.02880	9.02880		11.75	384,148.80	42	846.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	42,424.07890		0.42424	32,450.07140	0.32450	42,424.079	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	1,784.07890		0.01784	3,570.07140	0.03570	1,784.079	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	41,538.01490		0.41538	31,652.83140	0.31653	41,538.015	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	1,898.01490		0.01898	3,772.83140	0.03773	1,898.015	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	40,657.85380		0.40658	30,864.36240	0.30864	40,657.854	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2,017.85380		0.02018	3,984.36240	0.03984	2,017.854	12.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.25900		9.25900	9.13940	9.13940		13.02	46,295.00	5	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,431.33260		0.49431	41,625.03690	0.41625	49,431.333	12.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,531.33260		0.12531	16,685.03690	0.16685	12,531.333	12.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	48,763.17420		0.48763	41,031.75970	0.41032	48,763.174	12.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,863.17420		0.12863	17,091.75970	0.17092	12,863.174	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	48,100.71570		0.48101	40,444.24780	0.40444	48,100.716	12.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	13,200.71570		0.13201	17,504.24780	0.17504	13,200.716	12.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.36360		9.36360	9.24200	9.24200		13.84	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	35,113.02760		0.35113	30,864.31500	0.30864	35,113.028	14.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	47,753.02760		0.47753	55,664.31500	0.55664	47,753.028	14.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	34,757.62660		0.34758	30,554.29730	0.30554	34,757.627	14.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	48,397.62660		0.48398	56,354.29730	0.56354	48,397.627	14.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	34,405.88720		0.34406	30,247.30450	0.30247	34,405.887	14.24	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	49,045.88720		0.49046	57,047.30450	0.57047	49,045.887	14.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.04560		14.04560	13.99470	13.99470		11.04	351,140.00	25	19,421.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,046.24690		2.04625	1,995.37930	1.99538	2,046.247	18.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.64690		0.00065	0.67930	0.00068	0.647	18.43	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,056.40390		1.05640	1,006.49470	1.00649	1,056.404	14.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	10.80390		0.01080	11.79470	0.01179	10.804	14.58	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	353.02180		0.35302	319.15430	0.31915	353.022	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	97.42180		0.09742	114.45430	0.11445	97.422	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	8.45450		0.00845	8.55100	0.00855	8.455	14.91	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,262.85450		1.26285	1,313.85100	1.31385	1,262.854	14.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	71.44980		0.07145	65.27260	0.06527	71.450	11.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	425.84980		0.42585	470.57260	0.47057	425.850	11.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	31.56570		0.03157	30.02660	0.03003	31.566	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	635.96570		0.63597	685.32660	0.68533	635.966	11.71	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	20.02110		0.02002	20.68540	0.02069	20.021	12.11	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	774.42110		0.77442	825.98540	0.82599	774.421	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	345.82950		0.34583	312.35980	0.31236	345.829	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	100.22950		0.10023	117.65980	0.11766	100.230	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	338.70230		0.33870	305.63330	0.30563	338.702	11.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	103.10230		0.10310	120.93330	0.12093	103.102	11.57	0.00	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	14.34	Call	85.68770		0.08569	77.80760	0.07781	85.688	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	380.08770		0.38009	423.10760	0.42311	380.088	11.36	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.21100		14.21100	14.15880	14.15880		12.10	0.00	0	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	222.06040		0.22206	212.02100	0.21202	222.060	12.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	771.06040		0.77106	813.22100	0.81322	771.060	12.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	227.17460		0.22717	216.87400	0.21687	227.175	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	756.17460		0.75617	798.07400	0.79807	756.175	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	224.60380		0.22460	214.43600	0.21444	224.604	12.90	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	763.60380		0.76360	805.63600	0.80564	763.604	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.36600		14.36600	14.31230	14.31230		12.53	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	362.63620		0.36264	351.20940	0.35121	362.636	13.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	906.63620		0.90664	948.90940	0.94891	906.636	13.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	368.39920		0.36840	356.74170	0.35674	368.399	13.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	892.39920		0.89240	934.44170	0.93444	892.399	13.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	365.50670		0.36551	353.96280	0.35396	365.507	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	899.50670		0.89951	941.66280	0.94166	899.507	13.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.53180		14.53180	14.47700	14.47700		13.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	800.34780		0.80035	776.61650	0.77662	800.348	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	578.54780		0.57855	609.61650	0.60962	578.548	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	810.24350		0.81024	786.12120	0.78612	810.244	12.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	568.44350		0.56844	599.12120	0.59912	568.443	12.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	805.28620		0.80529	781.35690	0.78136	805.286	12.88	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	573.48620		0.57349	604.35690	0.60436	573.486	12.88	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.08990		0.08990	0.09090	0.09090		20.12	0.00	0	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	218.54380		0.00219	269.33740	0.00269	218.544	20.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	228.54380		0.00229	179.33740	0.00179	228.544	20.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	15.85550		0.00016	21.97990	0.00022	15.855	21.85	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	1,025.85550		0.01026	931.97990	0.00932	1,025.856	21.85	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
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.93360		0.00001	1.17200	0.00001	0.934	24.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	2,010.93360		0.02011	1,911.17200	0.01911	2,010.934	24.56	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09110		0.09110	0.09210	0.09210		19.13	0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	468.02030		0.00468	516.75420	0.00517	468.020	19.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	358.02030		0.00358	306.75420	0.00307	358.020	19.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	150.38080		0.00150	168.50540	0.00169	150.381	20.61	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	1,040.38080		0.01040	958.50540	0.00959	1,040.381	20.61	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	46.05140		0.00046	52.14520	0.00052	46.051	22.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,936.05140		0.01936	1,842.14520	0.01842	1,936.051	22.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.86840		11.86840	11.82700	11.82700		11.25	12,271,925.60	1,034	72,488.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	20.35710		0.02036	18.07110	0.01807	20.357	12.60	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	651.95710		0.65196	691.07110	0.69107	651.957	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	12.87590		0.01288	11.66400	0.01166	12.876	12.97	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	774.47590		0.77448	814.66400	0.81466	774.476	12.97	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	8.41720		0.00842	7.80540	0.00781	8.417	13.30	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	890.01720		0.89002	930.80540	0.93081	890.017	13.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	200.62630		0.20063	180.17750	0.18018	200.626	11.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	132.22630		0.13223	153.17750	0.15318	132.226	11.23	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	82.16120		0.08216	72.69120	0.07269	82.161	11.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	313.76120		0.31376	345.69120	0.34569	313.761	11.75	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	59.00410		0.05900	52.07040	0.05207	59.004	11.96	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	390.60410		0.39060	425.07040	0.42507	390.604	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	619.01600		0.61902	580.37080	0.58037	619.016	11.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	10.61600		0.01062	13.37080	0.01337	10.616	11.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	492.13540		0.49214	456.38070	0.45638	492.135	11.09	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	23.73540		0.02374	29.38070	0.02938	23.735	11.09	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	260.83160		0.26083	235.91880	0.23592	260.832	11.20	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	92.43160		0.09243	108.91880	0.10892	92.432	11.20	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	638.05170		0.63805	599.14860	0.59915	638.052	11.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	9.65170		0.00965	12.14860	0.01215	9.652	11.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	628.38800		0.62839	589.59080	0.58959	628.388	11.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	9.98800		0.00999	12.59080	0.01259	9.988	11.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.02170		12.02170	11.97940	11.97940		12.37	6,732,152.00	560	20,056.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	124.38170		0.12438	118.09890	0.11810	124.382	14.01	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	952.68170		0.95268	988.69890	0.98870	952.682	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	321.06340		0.32106	303.84230	0.30384	321.063	12.55	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	399.36340		0.39936	424.44230	0.42444	399.363	12.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	265.97260		0.26597	251.63850	0.25164	265.973	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	494.27260		0.49427	522.23850	0.52224	494.273	12.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	234.16100		0.23416	221.57970	0.22158	234.161	13.00	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	562.46100		0.56246	592.17970	0.59218	562.461	13.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	363.13670		0.36314	343.84170	0.34384	363.137	12.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	341.43670		0.34144	364.44170	0.36444	341.437	12.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	358.72630		0.35873	339.64300	0.33964	358.726	12.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	347.02630		0.34703	370.24300	0.37024	347.026	12.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	341.54100		0.34154	0.00000	0.00000	341.541	12.46	136,616.40	400	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	369.84100		0.36984	0.00000	0.00000	369.841	12.46	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	659.50010		0.65950	0.00000	0.00000	659.500	12.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	137.80010		0.13780	0.00000	0.00000	137.800	12.06	55,120.04	400	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	624.74830		0.62475	594.89320	0.59489	624.748	12.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	153.04830		0.15305	165.49320	0.16549	153.048	12.09	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	367.93410		0.36793	348.40460	0.34840	367.934	12.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	336.23410		0.33623	359.00460	0.35900	336.234	12.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.16530		12.16530	12.12270	12.12270		13.11	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,094.11670		1.09412	1,058.53290	1.05853	1,094.117	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	128.81670		0.12882	135.83290	0.13583	128.817	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	907.29570		0.90730	874.90620	0.87491	907.296	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	184.99570		0.18500	195.20620	0.19521	184.996	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	870.84640		0.87085	839.19450	0.83919	870.846	12.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	198.54640		0.19855	209.49450	0.20949	198.546	12.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	835.11770		0.83512	804.22820	0.80423	835.118	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	212.81770		0.21282	224.52820	0.22453	212.818	12.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.31980		12.31980	12.27700	12.27700		13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	548.44530		0.54845	530.87140	0.53087	548.445	13.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	738.64530		0.73865	763.87140	0.76387	738.645	13.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	555.80750		0.55581	537.97010	0.53797	555.808	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	726.00750		0.72601	750.97010	0.75097	726.008	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	552.11440		0.55211	534.41120	0.53441	552.114	13.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	732.31440		0.73231	757.41120	0.75741	732.314	13.97	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.48801		119.48801	119.71606	119.71606			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,498.01000		1.49801	1,726.06000	1.72606	1,498.010		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,488.01000		1.48801	1,716.06000	1.71606	1,488.010		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,478.01000		1.47801	1,706.06000	1.70606	1,478.010		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.01953		116.01953	116.32867	116.32867			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,029.53000		1.02953	1,338.67000	1.33867	1,029.530		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	1,019.53000		1.01953	1,328.67000	1.32867	1,019.530		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	1,009.53000		1.00953	1,318.67000	1.31867	1,009.530		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

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			123.37309		123.37309	123.02794	123.02794			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	4,383.09000		4.38309	4,037.94000	4.03794	4,383.090		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	4,373.09000		4.37309	4,027.94000	4.02794	4,373.090		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	4,363.09000		4.36309	4,017.94000	4.01794	4,363.090		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			427.92000		427.92000	428.90600	428.90600			0.00	0	75.00
AL37	On 07/11/2013	Index Future			433.96100		433.96100	434.96100	434.96100			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			523.53000		523.53000	525.72200	525.72200			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			530.92100		530.92100	533.14400	533.14400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			464.34200		464.34200	466.75700	466.75700			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			470.89700		470.89700	473.34700	473.34700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.12180		9.12180	9.17450	9.17450		7.66	9,167,409.00	1,005	14,580.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	378.92520		0.37893	428.55680	0.42856	378.925	10.93	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	17.12520		0.01713	14.05680	0.01406	17.125	10.93	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	397.63890		0.39764	447.41430	0.44741	397.639	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	15.83890		0.01584	12.91430	0.01291	15.839	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	388.26720		0.38827	437.95500	0.43795	388.267	11.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	16.46720		0.01647	13.45500	0.01345	16.467	11.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.17480		9.17480	9.22840	9.22840		9.00	0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	28.99690		0.02900	33.66460	0.03366	28.997	13.85	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,154.19690		1.15420	1,105.26460	1.10526	1,154.197	13.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	374.10240		0.37410	410.70700	0.41071	374.102	9.73	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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	99.30240		0.09930	82.30700	0.08231	99.302	9.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	366.68140		0.36668	403.26210	0.40326	366.681	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	101.88140		0.10188	84.86210	0.08486	101.881	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	149.66780		0.14967	170.81940	0.17082	149.668	9.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	274.86780		0.27487	242.41940	0.24242	274.868	9.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	718.90950		0.71891	767.70830	0.76771	718.909	11.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	44.10950		0.04411	39.30830	0.03931	44.109	11.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	451.28810		0.45129	488.39570	0.48840	451.288	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	76.48810		0.07649	59.99570	0.06000	76.488	10.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	381.57880		0.38158	418.21390	0.41821	381.579	9.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	96.77880		0.09678	79.81390	0.07981	96.779	9.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22430		9.22430	9.28000	9.28000		9.82	461,215.00	50	2,074.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	48.65340		0.04865	50.26080	0.05026	48.653	13.91	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,424.35340		1.42435	1,370.26080	1.37026	1,424.353	13.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	194.27100		0.19427	213.67460	0.21367	194.271	10.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	439.97100		0.43997	403.67460	0.40367	439.971	10.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	191.38730		0.19139	210.49490	0.21049	191.387	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	447.08730		0.44709	410.49490	0.41049	447.087	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	160.02670		0.16003	175.80340	0.17580	160.027	10.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	535.72670		0.53573	495.80340	0.49580	535.727	10.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	702.94210		0.70294	756.00500	0.75600	702.942	10.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	78.64210		0.07864	76.00500	0.07601	78.642	10.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	197.19860		0.19720	216.90110	0.21690	197.199	10.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	432.89860		0.43290	396.90110	0.39690	432.899	10.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.27610		9.27610	9.33330	9.33330		10.48	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	272.36090		0.27236	294.28750	0.29429	272.361	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	506.26090		0.50626	470.98750	0.47099	506.261	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	278.66340		0.27866	301.12480	0.30112	278.663	10.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	492.56340		0.49256	457.82480	0.45782	492.563	10.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	275.49350		0.27549	297.68650	0.29769	275.493	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	499.39350		0.49939	464.38650	0.46439	499.393	10.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.85250		9.85250	9.94390	9.94390		12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,696.62760		2.69663	2,783.03380	2.78303	2,696.628	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.12760		0.09413	89.13380	0.08913	94.128	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,648.32290		2.64832	2,734.58290	2.73458	2,648.323	14.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	95.82290		0.09582	90.68290	0.09068	95.823	14.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,600.04210		2.60004	2,686.15610	2.68616	2,600.042	14.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	97.54210		0.09754	92.25610	0.09226	97.542	14.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.03390		9.03390	8.99850	8.99850		8.91	225,847.50	25	49.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	155.26370		0.15526	136.05080	0.13605	155.264	9.14	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	61.36370		0.06136	77.55080	0.07755	61.364	9.14	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	148.72590		0.14873	130.08100	0.13008	148.726	9.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	64.82590		0.06483	81.58100	0.08158	64.826	9.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	142.33310		0.14233	124.26030	0.12426	142.333	9.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	68.43310		0.06843	85.76030	0.08576	68.433	9.10	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.12590		9.12590	9.08920	9.08920		10.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	255.04780		0.25505	237.78190	0.23778	255.048	10.96	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	219.14780		0.21915	238.58190	0.23858	219.148	10.96	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	249.92500		0.24992	232.94280	0.23294	249.925	10.96	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	224.02500		0.22402	243.74280	0.24374	224.025	10.96	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	244.87170		0.24487	228.67880	0.22868	244.872	10.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	228.97170		0.22897	249.47880	0.24948	228.972	10.95	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17600		0.17600	0.12060	0.12060			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			75.08110		75.08110	50.00460	50.00460			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADC	On 14/06/2013	Can-Do Future			4.49720		4.49720	3.58540	3.58540				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,424.74500		7,424.74500	-8,618.93070	-8,618.93070				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,854.24830		8,854.24830	-9,142.68600	-9,142.68600				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			4.49720		4.49720	3.58540	3.58540				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			265.15370		265.15370	336.72310	336.72310				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			139.67940		139.67940	93.95050	93.95050				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			73.05330		73.05330	104.11730	104.11730				0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.55960		9.55960	9.59930	9.59930		11.40		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	144.47470	0.14447	168.90630	0.16891	144.475	11.40		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	124.87470	0.12487	109.60630	0.10961	124.875	11.40		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	139.36910	0.13937	163.41900	0.16342	139.369	11.40		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	129.76910	0.12977	114.11900	0.11412	129.769	11.40		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	134.67940	0.13468	158.04660	0.15805	134.679	11.42		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	135.07940	0.13508	118.74660	0.11875	135.079	11.42		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future			9.68650		9.68650	9.72670	9.72670		12.84		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	234.95260	0.23495	252.59910	0.25260	234.953	13.20		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	388.45260	0.38845	365.89910	0.36590	388.453	13.20		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	231.49920	0.23150	248.96130	0.24896	231.499	13.23		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	394.99920	0.39500	372.26130	0.37226	394.999	13.23		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	228.09550	0.22810	245.37210	0.24537	228.095	13.25		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	401.59550	0.40160	378.67210	0.37867	401.596	13.25		0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	553.99580	0.55400	555.14510	0.55515	553.996	13.03		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
DAEU	On 21/11/2013	Any day expiry	11.89	Put	368.29580		0.36830	369.44510	0.36945	368.296	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	548.92780		0.54893	550.08020	0.55008	548.928	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	373.22780		0.37323	374.38020	0.37438	373.228	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	543.89960		0.54390	545.05500	0.54505	543.900	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	378.19960		0.37820	379.35500	0.37935	378.200	13.05	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry			7.53900		7.53900	7.58940	7.58940		12.64	0.00	14,000	15,000.00
DANZ	On 15/05/2013	Any day expiry	7.54	Call	44.68370		0.04468	75.03290	0.07503	44.684	12.83	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Put	45.68370		0.04568	25.63290	0.02563	45.684	12.83	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.55	Call	39.23410		0.03923	67.99470	0.06799	39.234	12.64	0.00	0	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.55	Put	50.23410		0.05023	28.59470	0.02859	50.234	12.64	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Call	35.40030		0.03540	61.25240	0.06125	35.400	12.80	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Put	56.40030		0.05640	31.85240	0.03185	56.400	12.80	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Call	18.61000		0.01861	30.39460	0.03039	18.610	13.78	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Put	99.61000		0.09961	60.99460	0.06099	99.610	13.78	0.00	0	10,000.00
DAUS	On 13/05/2013	Any day expiry			9.10940		9.10940	9.00000	9.00000		10.82	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.00	Call	116.37380		0.11637	0.00000	0.00000	116.374	12.20	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.00	Put	6.97380		0.00697	0.00000	0.00000	6.974	12.20	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.01	Call	107.59900		0.10760	0.00000	0.00000	107.599	12.06	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.01	Put	8.19900		0.00820	0.00000	0.00000	8.199	12.06	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.07	Call	59.92180		0.05992	0.00000	0.00000	59.922	11.23	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.07	Put	20.52180		0.02052	0.00000	0.00000	20.522	11.23	0.00	10,000	10,000.00
DAUS	On 13/05/2013	Any day expiry	8.99	Call	125.31920		0.12532	0.00000	0.00000	125.319	12.34	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	8.99	Put	5.91920		0.00592	0.00000	0.00000	5.919	12.34	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry			9.10940		9.10940	8.99150	8.99150		11.12	0.00	5,000	5,000.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	112.34620		0.11235	38.68980	0.03869	112.346	12.36	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	12.94620		0.01295	57.18980	0.05719	12.946	12.36	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	80.61360		0.08061	25.70680	0.02571	80.614	11.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 14/05/2013	Any day expiry	9.05	Put	21.21360		0.02121	84.20680	0.08421	21.214	11.81	0.00	0	10,000.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	129.42900		0.12943	48.06540	0.04807	129.429	12.64	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	10.02900		0.01003	46.56540	0.04657	10.029	12.64	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	120.80160		0.12080	42.69170	0.04269	120.802	12.50	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	11.40160		0.01140	51.19170	0.05119	11.402	12.50	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry			9.11070		9.11070	9.00000	9.00000		11.42	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Call	137.68590		0.13769	0.00000	0.00000	137.686	12.66	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Put	16.98590		0.01699	0.00000	0.00000	16.986	12.66	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.00	Call	129.47260		0.12947	0.00000	0.00000	129.473	12.54	0.00	25,000	25,000.00
DAUS	On 16/05/2013	Any day expiry	9.00	Put	18.77260		0.01877	0.00000	0.00000	18.773	12.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Call	121.42760		0.12143	0.00000	0.00000	121.428	12.43	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Put	20.72760		0.02073	0.00000	0.00000	20.728	12.43	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry			9.11200		9.11200	9.00000	9.00000		11.50	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	69.94970		0.06995	0.00000	0.00000	69.950	11.59	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	47.94970		0.04795	0.00000	0.00000	47.950	11.59	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	141.67720		0.14168	0.00000	0.00000	141.677	12.53	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Put	19.67720		0.01968	0.00000	0.00000	19.677	12.53	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	133.62220		0.13362	0.00000	0.00000	133.622	12.44	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	21.62220		0.02162	0.00000	0.00000	21.622	12.44	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	125.73460		0.12573	0.00000	0.00000	125.735	12.35	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	23.73460		0.02373	0.00000	0.00000	23.735	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.12560		9.12560	9.00850	9.00850		11.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	27.72520		0.02773	15.82160	0.01582	27.725	12.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	252.12520		0.25213	357.32160	0.35732	252.125	12.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	10.99990		0.01100	6.38010	0.00638	11.000	13.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	395.39990		0.39540	507.88010	0.50788	395.400	13.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	6.49160		0.00649	3.79080	0.00379	6.492	14.09	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	480.89160		0.48089	595.29080	0.59529	480.892	14.09	0.00	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	Call	142.97220		0.14297	81.87650	0.08188	142.972	11.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	57.37220		0.05737	113.37650	0.11338	57.372	11.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	136.53980		0.13654	77.98870	0.07799	136.540	11.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	60.93980		0.06094	119.48870	0.11949	60.940	11.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	130.26640		0.13027	74.25630	0.07426	130.266	11.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	64.66640		0.06467	125.75630	0.12576	64.666	11.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,025.73780		1.02574	908.71840	0.90872	1,025.738	17.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.13780		0.00014	0.21840	0.00022	0.138	17.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	925.82960		0.92583	808.87850	0.80888	925.830	17.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.22960		0.00023	0.37850	0.00038	0.230	17.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	875.89860		0.87590	759.00260	0.75900	875.899	16.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.29860		0.00030	0.50260	0.00050	0.299	16.59	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.12800		9.12800	9.01090	9.01090		11.61	0.00	25,000	5,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	170.17950		0.17018	101.63060	0.10163	170.180	11.85	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	52.17950		0.05218	100.73060	0.10073	52.179	11.85	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	191.44190		0.19144	117.03510	0.11704	191.442	11.90	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	43.44190		0.04344	86.13510	0.08614	43.442	11.90	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	184.22020		0.18422	111.54230	0.11154	184.220	11.88	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	46.22020		0.04622	90.64230	0.09064	46.220	11.88	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	177.13220		0.17713	106.20550	0.10621	177.132	11.86	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	49.13220		0.04913	95.30550	0.09531	49.132	11.86	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.15360		9.15360	9.03590	9.03590		11.78	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	87.50290		0.08750	60.77330	0.06077	87.503	12.41	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	243.90290		0.24390	334.87330	0.33487	243.903	12.41	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	233.34970		0.23335	164.65540	0.16466	233.350	11.84	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	79.74970		0.07975	128.75540	0.12876	79.750	11.84	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	93.46640		0.09347	64.92690	0.06493	93.466	12.33	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	229.86640		0.22987	319.02690	0.31903	229.866	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.30	Call	90.44110	0.09044	62.81770	0.06282	90.441	12.37	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	236.84110	0.23684	326.91770	0.32692	236.841	12.37	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			9.15480	9.15480	9.03710	9.03710		11.82	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	229.59490	0.22959	162.24390	0.16224	229.595	11.87	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	84.79490	0.08479	135.14390	0.13514	84.795	11.87	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	242.80740	0.24281	172.82510	0.17283	242.807	11.88	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	78.00740	0.07801	125.72510	0.12573	78.007	11.88	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	236.15090	0.23615	167.48140	0.16748	236.151	11.88	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	81.35090	0.08135	130.38140	0.13038	81.351	11.88	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			9.16090	9.16090	9.04310	9.04310		11.84	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	89.04130	0.08904	63.55430	0.06355	89.041	12.59	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	278.14130	0.27814	370.45430	0.37045	278.141	12.59	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Call	54.08750	0.05409	39.02060	0.03902	54.088	13.20	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Put	403.18750	0.40319	505.92060	0.50592	403.188	13.20	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.60	Call	40.63350	0.04063	30.36050	0.03036	40.633	13.54	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry	9.60	Put	479.73350	0.47973	587.26050	0.58726	479.733	13.54	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	222.37580	0.22238	158.69330	0.15869	222.376	11.86	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	101.47580	0.10148	155.59330	0.15559	101.476	11.86	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Call	216.25590	0.21626	153.84510	0.15385	216.256	11.85	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Put	105.35590	0.10536	160.74510	0.16075	105.356	11.85	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Call	210.23690	0.21024	149.58300	0.14958	210.237	11.85	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Put	109.33690	0.10934	166.48300	0.16648	109.337	11.85	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,062.06600	1.06207	945.00260	0.94500	1,062.066	14.24	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Put	1.16600	0.00117	1.90260	0.00190	1.166	14.24	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Call	962.71990	0.96272	846.19640	0.84620	962.720	13.74	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Put	1.81990	0.00182	3.09640	0.00310	1.820	13.74	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.25	Call	913.17600	0.91318	797.13390	0.79713	913.176	13.49	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.25	Put	2.27600	0.00228	4.03390	0.00403	2.276	13.49	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.19220		9.19220	9.07380	9.07380		12.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	201.15900		0.20116	155.58660	0.15559	201.159	12.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	198.95900		0.19896	271.78660	0.27179	198.959	12.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	196.39660		0.19640	152.17950	0.15218	196.397	12.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	204.19660		0.20420	278.37950	0.27838	204.197	12.21	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	192.17740		0.19218	148.84080	0.14884	192.177	12.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	209.97740		0.20998	285.04080	0.28504	209.977	12.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	51.75460		0.05175	41.65140	0.04165	51.755	14.43	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	659.55460		0.65955	767.85140	0.76785	659.555	14.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.19700		9.19700	9.07850	9.07850		12.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	149.96710		0.14997	116.64190	0.11664	149.967	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	302.96710		0.30297	388.14190	0.38814	302.967	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	105.83380		0.10583	82.60950	0.08261	105.834	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	418.83380		0.41883	514.10950	0.51411	418.834	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	86.81310		0.08681	68.52010	0.06852	86.813	13.68	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	489.81310		0.48981	590.02010	0.59002	489.813	13.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	292.14230		0.29214	226.89120	0.22689	292.142	12.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	135.14230		0.13514	188.39120	0.18839	135.142	12.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	286.18650		0.28619	221.92690	0.22193	286.187	12.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	139.18650		0.13919	193.42690	0.19343	139.186	12.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	280.30790		0.28031	217.03850	0.21704	280.308	12.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	143.30790		0.14331	198.53850	0.19854	143.308	12.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,101.71920		1.10172	985.10980	0.98511	1,101.719	13.86	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	4.71920		0.00472	6.60980	0.00661	4.719	13.86	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,003.68370		1.00368	887.89240	0.88789	1,003.684	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	6.68370		0.00668	9.39240	0.00939	6.684	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	954.94610		0.95495	840.05380	0.84005	954.946	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	7.94610		0.00795	11.55380	0.01155	7.946	13.28	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry			9.20290		9.20290	9.08440	9.08440		12.35	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	273.50390		0.27350	212.82530	0.21283	273.504	12.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	160.60390		0.16060	218.42530	0.21843	160.604	12.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	267.93020		0.26793	208.21190	0.20821	267.930	12.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	165.03020		0.16503	223.81190	0.22381	165.030	12.28	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	262.43180		0.26243	204.09870	0.20410	262.432	12.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	169.53180		0.16953	229.69870	0.22970	169.532	12.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.23390		9.23390	9.11480	9.11480		12.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	92.44190		0.09244	77.52890	0.07753	92.442	14.70	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	698.54190		0.69854	802.72890	0.80273	698.542	14.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	224.56990		0.22457	183.86890	0.18387	224.570	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	300.66990		0.30067	379.06890	0.37907	300.670	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	159.98010		0.15998	130.95840	0.13096	159.980	13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	436.08010		0.43608	526.15840	0.52616	436.080	13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	137.19630		0.13720	112.91140	0.11291	137.196	13.87	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	503.29630		0.50330	598.11140	0.59811	503.296	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	252.84260		0.25284	206.93130	0.20693	252.843	12.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	258.94260		0.25894	332.13130	0.33213	258.943	12.77	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	232.23260		0.23223	190.19440	0.19019	232.233	12.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	288.33260		0.28833	365.39440	0.36539	288.333	12.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	228.37170		0.22837	187.00500	0.18701	228.372	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	294.47170		0.29447	372.20500	0.37221	294.472	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,047.80480		1.04780	933.30910	0.93331	1,047.805	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	13.90480		0.01390	18.50910	0.01851	13.905	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,000.01920		1.00002	886.69180	0.88669	1,000.019	13.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	16.11920		0.01612	21.89180	0.02189	16.119	13.28	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.26740		9.26740	9.14760	9.14760		13.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	282.99110		0.28299	237.85180	0.23785	282.991	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
DAUS	On 23/09/2013	Any day expiry	9.30	Put	315.59110		0.31559	390.25180	0.39025	315.591	13.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	278.99900		0.27900	234.48320	0.23448	278.999	13.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	321.59900		0.32160	396.88320	0.39688	321.599	13.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	124.72380		0.12472	106.56930	0.10657	124.724	14.97	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	737.32380		0.73732	838.96930	0.83897	737.324	14.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	291.13880		0.29114	244.73340	0.24473	291.139	13.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	303.73880		0.30374	377.13340	0.37713	303.739	13.17	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	287.03830		0.28704	241.26770	0.24127	287.038	13.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	309.63830		0.30964	383.66770	0.38367	309.638	13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.27100		9.27100	9.15110	9.15110		13.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	189.24480		0.18924	159.78120	0.15978	189.245	14.12	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	518.24480		0.51824	608.68120	0.60868	518.245	14.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	309.76610		0.30977	261.10300	0.26110	309.766	13.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	288.76610		0.28877	360.00300	0.36000	288.766	13.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	305.49000		0.30549	257.47160	0.25747	305.490	13.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	294.49000		0.29449	366.37160	0.36637	294.490	13.15	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	214.95440		0.21495	181.22690	0.18123	214.954	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	453.95440		0.45395	540.12690	0.54013	453.954	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,094.30260		1.09430	980.50740	0.98051	1,094.303	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	23.30260		0.02330	29.40740	0.02941	23.303	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,047.27680		1.04728	934.30440	0.93430	1,047.277	13.45	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	26.27680		0.02628	33.20440	0.03320	26.277	13.45	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	314.46050		0.31446	264.78600	0.26479	314.460	13.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	283.46050		0.28346	353.68600	0.35369	283.460	13.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.30200		9.30200	9.18150	9.18150		13.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	292.50390		0.29250	250.69240	0.25069	292.504	13.71	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	400.50390		0.40050	479.19240	0.47919	400.504	13.71	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	271.46160		0.27146	232.77040	0.23277	271.462	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	9.47	Put	439.46160		0.43946	521.27040	0.52127	439.462	13.87	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	131.99890		0.13200	115.28580	0.11529	131.999	15.62	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	899.99890		0.90000	1,003.78580	1.00379	899.999	15.62	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	299.86680		0.29987	256.97630	0.25698	299.867	13.65	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	387.86680		0.38787	465.47630	0.46548	387.867	13.65	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	296.16190		0.29616	253.81330	0.25381	296.162	13.68	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	394.16190		0.39416	472.31330	0.47231	394.162	13.68	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.30920		9.30920	9.18860	9.18860		13.42	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	291.68380		0.29168	250.90560	0.25091	291.684	13.80	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	422.48380		0.42248	502.30560	0.50231	422.484	13.80	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	288.16810		0.28817	247.90040	0.24790	288.168	13.83	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	428.96810		0.42897	509.30040	0.50930	428.968	13.83	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	240.22170		0.24022	207.07070	0.20707	240.222	14.24	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	531.02170		0.53102	618.47070	0.61847	531.022	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,095.56380		1.09556	983.44430	0.98344	1,095.564	13.51	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	36.36380		0.03636	44.84430	0.04484	36.364	13.51	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	295.24450		0.29524	253.95090	0.25395	295.245	13.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	416.04450		0.41604	495.35090	0.49535	416.044	13.78	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.34480		9.34480	9.22350	9.22350		13.73	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	346.19060		0.34619	302.44040	0.30244	346.191	13.94	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	431.39060		0.43139	508.94040	0.50894	431.391	13.94	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	342.48930		0.34249	299.20920	0.29921	342.489	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	437.68930		0.43769	515.70920	0.51571	437.689	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	338.82760		0.33883	296.01380	0.29601	338.828	13.99	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	444.02760		0.44403	522.51380	0.52251	444.028	13.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.45440		9.45440	9.33130	9.33130		14.37	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	657.58760		0.65759	591.30050	0.59130	657.588	13.63	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	293.18760		0.29319	350.00050	0.35000	293.188	13.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	652.22920		0.65223	586.44490	0.58644	652.229	13.65	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	297.82920		0.29783	355.14490	0.35514	297.829	13.65	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	646.90990		0.64691	581.62400	0.58162	646.910	13.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	302.50990		0.30251	360.32400	0.36032	302.510	13.67	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.47710		9.47710	9.35340	9.35340		14.57	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	688.56830		0.68857	622.74490	0.62274	688.568	13.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	301.46830		0.30147	359.34490	0.35934	301.468	13.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	683.22330		0.68322	617.86690	0.61787	683.223	13.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	306.12330		0.30612	364.46690	0.36447	306.123	13.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	677.91630		0.67792	613.02220	0.61302	677.916	13.75	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	310.81630		0.31082	369.62220	0.36962	310.816	13.75	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 01/08/2013	Bond Future			116.96320		116.96320	116.78851	116.78851			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,973.20000		1.97320	1,798.51000	1.79851	1,973.200		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,963.20000		1.96320	1,788.51000	1.78851	1,963.200		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	1,953.20000		1.95320	1,778.51000	1.77851	1,953.200		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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.22578	95.84302	8.11881	96.83846			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,750.82000	6.75082	7,746.26000	7.74626	6,750.820		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	84,791.69000	84.79169	85,787.13000	85.78713	84,791.690		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			8.30571	93.41468	8.19540	94.42433			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,650.44000	1.65044	2,660.09000	2.66009	1,650.440		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	1,738.72000	1.73872	2,748.37000	2.74837	1,738.720		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	1,826.87000	1.82687	2,836.52000	2.83652	1,826.870		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 01/08/2013	GOVI			463.35600	463.35600	465.68100	465.68100			0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	173,660.00000	17.36600	196,910.00000	19.69100	173,660.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	173,560.00000	17.35600	196,810.00000	19.68100	173,560.000		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	173,460.00000	17.34600	196,710.00000	19.67100	173,460.000		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			469.89700	469.89700	472.25600	472.25600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	239,070.00000	23.90700	262,660.00000	26.26600	239,070.000		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	238,970.00000	23.89700	262,560.00000	26.25600	238,970.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	238,870.00000		23.88700	262,460.00000	26.24600	238,870.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.77800		211.77800	211.60400	211.60400			0.00	0	965.00
IGOV	On 07/11/2013	Index Future			214.79500		214.79500	214.61900	214.61900			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			573.62300		573.62300	572.23700	572.23700			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000		95.01000	4.96000	95.04000			0.00	0	1,500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.96000		95.04000	4.93000	95.07000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.89000		95.11000	4.85000	95.15000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.86000		95.14000	4.82000	95.18000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.81000		95.19000	4.76000	95.24000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.79000		95.21000	4.74000	95.26000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.81000		95.19000	4.75000	95.25000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.86000		95.14000	4.80000	95.20000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			4.95000		95.05000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.06000		94.94000	5.00000	95.00000				0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.19000		94.81000	5.14000	94.86000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.56010		7.56010	7.60910	7.60910		8.65		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	238.74330	0.23874	280.39500	0.28040	238.743	9.60			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	18.64330	0.01864	11.29500	0.01129	18.643	9.60			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	230.17330	0.23017	271.38190	0.27138	230.173	9.55			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	20.07330	0.02007	12.28190	0.01228	20.073	9.55			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	221.69920	0.22170	262.44440	0.26244	221.699	9.51			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	21.59920	0.02160	13.34440	0.01334	21.599	9.51			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.61700		7.61700	7.66500	7.66500		9.77		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	190.49220	0.19049	216.57860	0.21658	190.492	9.80			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	163.49220	0.16349	141.57860	0.14158	163.492	9.80			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	184.96360	0.18496	210.74520	0.21075	184.964	9.77			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	167.96360	0.16796	145.74520	0.14575	167.964	9.77			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	180.32890	0.18033	204.99930	0.20500	180.329	9.79			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	173.32890	0.17333	149.99930	0.15000	173.329	9.79			0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.11752		115.03420	6.04548	115.58943				0.00	0	9,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,564.38000	8.56438	9,119.61000	9.11961	8,564.380				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	8,633.75000	8.63375	9,188.98000	9.18898	8,633.750				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Call	8,703.06000		8.70306	9,258.29000	9.25829	8,703.060		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			6.15133		112.74227	6.07634	113.30567			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	2,500.14000		2.50014	3,063.54000	3.06354	2,500.140		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	2,572.87000		2.57287	3,136.27000	3.13627	2,572.870		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	2,645.55000		2.64555	3,208.95000	3.20895	2,645.550		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
R157	On 01/08/2013	Bond Future			4.95796		122.17350	4.91257	122.27315		1.35	0.00	0	11,275.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,717.87000		92.71787	92,817.52000	92.81752	92,717.870	1.45	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	1.45	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.90469		117.09178	4.85170	117.19312		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,347.97000		1.34797	1,440.53000	1.44053	1,347.970	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	48.01000		0.04801	39.23000	0.03923	48.010	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,365.07000		1.36507	1,457.90000	1.45790	1,365.070	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	46.29000		0.04629	37.78000	0.03778	46.290	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,382.22000		1.38222	1,475.32000	1.47532	1,382.220	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	44.62000		0.04462	36.38000	0.03638	44.620	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.81750		118.67021	4.75541	118.77253		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,444.84000		1.44484	1,536.24000	1.53624	1,444.840	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	68.99000		0.06899	58.07000	0.05807	68.990	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,416.04000		1.41604	1,506.94000	1.50694	1,416.040	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	72.58000		0.07258	61.16000	0.06116	72.580	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,430.42000		1.43042	1,521.58000	1.52158	1,430.420	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	70.76000		0.07076	59.60000	0.05960	70.760	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.68309		113.46836	4.60845	113.57208			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	728.32000		0.72832	832.04000	0.83204	728.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	700.80000		0.70080	804.52000	0.80452	700.800		0.00	0	0.00
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	714.56000		0.71456	818.28000	0.81828	714.560		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 01/08/2013	Bond Future			6.70109		134.51608	6.61405	135.44866		9.00	0.00	0	53,418.00
R186	On 01/08/2013	Bond Future	128.26	Call	125,243.67000		125.24367	126,176.25000	126.17625	125,243.670	9.43	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	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2,862.03000		2.86203	3,445.49000	3.44549	2,862.030	9.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	1,813.06000		1.81306	1,463.94000	1.46394	1,813.060	9.02	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	4,203.06000		4.20306	4,904.10000	4.90410	4,203.060	9.11	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,067.57000		1.06757	836.03000	0.83603	1,067.570	9.11	0.00	0	1,650.00
R186	On 01/08/2013	Bond Future	7.25	Call	6,179.72000		6.17972	6,989.15000	6.98915	6,179.720	9.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	499.58000		0.49958	376.43000	0.37643	499.580	9.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	2,567.93000		2.56793	3,118.67000	3.11867	2,567.930	9.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,047.80000		2.04780	1,665.96000	1.66596	2,047.800	9.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.74848		136.41496	6.65834	137.36104		9.84	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,608.94000		2.60894	3,019.94000	3.01994	2,608.940	9.77	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	5,239.47000		5.23947	4,704.39000	4.70439	5,239.470	9.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,810.13000		13.81013	14,699.25000	14.69925	13,810.130	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	312.34000		0.31234	255.38000	0.25538	312.340	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,892.93000		13.89293	14,783.18000	14.78318	13,892.930	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	305.22000		0.30522	249.39000	0.24939	305.220	10.26	0.00	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	8.16	Call	13,975.78000		13.97578	14,867.15000	14.86715	13,975.780	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	298.25000		0.29825	243.54000	0.24354	298.250	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,879.54000		18.87954	19,811.21000	19.81121	18,879.540	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	67.15000		0.06715	52.74000	0.05274	67.150	10.26	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.79023		132.96322	6.69715	133.92165		10.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,947.63000		10.94763	11,726.75000	11.72675	10,947.630	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,506.07000		1.50607	1,326.76000	1.32676	1,506.070	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,803.91000		10.80391	11,579.03000	11.57903	10,803.910	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,547.46000		1.54746	1,364.15000	1.36415	1,547.460	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,876.68000		10.87668	11,653.75000	11.65375	10,876.680	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,527.63000		1.52763	1,346.27000	1.34627	1,527.630	10.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.83366		134.76425	6.73745	135.73561			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,736.11000		2.73611	3,707.47000	3.70747	2,736.110		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 08/05/2014	Bond Future	7.09	Call	2,540.74000		2.54074	3,512.10000	3.51210	2,540.740		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	2,638.48000		2.63848	3,609.84000	3.60984	2,638.480		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 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			298.64046		298.64046	297.93192	297.93192			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	3,650.46000		3.65046	2,941.92000	2.94192	3,650.460		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	3,640.46000		3.64046	2,931.92000	2.93192	3,640.460		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 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	3,630.46000	3.63046	2,921.92000	2.92192	3,630.460		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.86909	106.18913	4.80952	106.27032		0.78	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,943.45000	68.94345	69,024.64000	69.02464	68,943.450	0.85	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	0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.75787	107.68813	4.68288	107.77072		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	215.70000	0.21570	262.67000	0.26267	215.700	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	180.35000	0.18035	144.73000	0.14473	180.350	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	221.85000	0.22185	269.53000	0.26953	221.850	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	175.50000	0.17550	140.59000	0.14059	175.500	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	228.10000	0.22810	276.49000	0.27649	228.100	0.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	170.75000	0.17075	136.55000	0.13655	170.750	0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.55100	104.73102	4.45378	104.81436		0.58	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	644.52000	0.64452	717.73000	0.71773	644.520	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	39.96000	0.03996	29.83000	0.02983	39.960	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	629.78000	0.62978	702.50000	0.70250	629.780	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	42.20000	0.04220	31.58000	0.03158	42.200	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	637.04000	0.63704	710.02000	0.71002	637.040	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	40.97000	0.04097	30.61000	0.03061	40.970	0.62	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.16708	106.14959	4.02869	106.23407			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	360.52000	0.36052	445.00000	0.44500	360.520		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	348.40000	0.34840	432.88000	0.43288	348.400		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 08/05/2014	Bond Future	4.75	Call	354.46000	0.35446	438.94000	0.43894	354.460		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.33967		226.33967	226.28624	226.28624			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,349.67000		3.34967	3,296.24000	3.29624	3,349.670		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	3,339.67000		3.33967	3,286.24000	3.28624	3,339.670		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	3,329.67000		3.32967	3,276.24000	3.27624	3,329.670		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.41490		113.53842	5.37238	113.70294		3.08	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,325.22000		100.32522	100,489.74000	100.48974	100,325.220		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			5.42574		110.98175	5.37968	111.14887		3.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,583.74000		1.58374	1,699.25000	1.69925	1,583.740		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	559.19000		0.55919	507.58000	0.50758	559.190		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,318.04000		2.31804	2,454.16000	2.45416	2,318.040		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	295.72000		0.29572	264.72000	0.26472	295.720		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,346.45000		2.34645	2,483.19000	2.48319	2,346.450		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	288.70000		0.28870	258.32000	0.25832	288.700		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,374.99000		2.37499	2,512.32000	2.51232	2,374.990		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	281.83000		0.28183	252.04000	0.25204	281.830		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,752.23000		108.75223	108,919.35000	108.91935	108,752.230		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 06/02/2014	Bond Future			5.42803		112.47760	5.37835	112.64660		3.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Call	2,830.96000		2.83096	2,967.32000	2.96732	2,830.960	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	377.76000		0.37776	345.12000	0.34512	377.760	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,299.11000		2.29911	2,424.31000	2.42431	2,299.110	3.19	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	542.74000		0.54274	498.94000	0.49894	542.740	3.19	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,778.34000		2.77834	2,913.73000	2.91373	2,778.340	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	391.27000		0.39127	357.66000	0.35766	391.270	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,804.60000		2.80460	2,940.48000	2.94048	2,804.600	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	384.46000		0.38446	351.34000	0.35134	384.460	3.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.42345		109.83989	5.36956	110.01116			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,062.14000		1.06214	1,233.41000	1.23341	1,062.140		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	999.38000		0.99938	1,170.65000	1.17065	999.380		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	1,030.76000		1.03076	1,202.03000	1.20203	1,030.760		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 01/08/2013	Bond Future			5.59384		112.03205	5.54671	112.26281		4.22	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	103,148.55000		103.14855	103,379.31000	103.37931	103,148.550	4.45	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.45	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.61224		113.61349	5.56204	113.84783		4.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,455.62000		3.45562	3,651.98000	3.65198	3,455.620	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	350.10000		0.35010	312.12000	0.31212	350.100	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,492.62000		3.49262	3,689.71000	3.68971	3,492.620	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	342.08000		0.34208	304.83000	0.30483	342.080	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,529.75000		3.52975	3,727.56000	3.72756	3,529.750	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	334.21000		0.33421	297.68000	0.29768	334.210	4.39	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
R204	On 07/11/2013	Bond Future	7.00	Call	6,296.61000		6.29661	6,523.87000	6.52387	6,296.610	4.49	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	51.36000		0.05136	44.28000	0.04428	51.360	4.49	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.62279		111.11408	5.56959	111.35117		4.32	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,906.62000		3.90662	4,098.68000	4.09868	3,906.620	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	512.67000		0.51267	467.64000	0.46764	512.670	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,940.99000		3.94099	4,133.67000	4.13367	3,940.990	4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	504.21000		0.50421	459.80000	0.45980	504.210	4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,872.35000		3.87235	4,063.78000	4.06378	3,872.350	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	521.25000		0.52125	475.59000	0.47559	521.250	4.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.63366		112.61911	5.57702	112.85941			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,746.79000		1.74679	1,987.09000	1.98709	1,746.790		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	1,788.33000		1.78833	2,028.63000	2.02863	1,788.330		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	1,705.24000		1.70524	1,945.54000	1.94554	1,705.240		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
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.87628		101.55214	4.85983	101.55939		0.26	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,554.03000		30.55403	30,561.28000	30.56128	30,554.030	0.28	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	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.23254		102.98569	4.19008	102.99331		0.11	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	34.94000		0.03494	39.41000	0.03941	34.940	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	24.65000		0.02465	21.50000	0.02150	24.650	0.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Call	35.95000		0.03595	40.49000	0.04049	35.950	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	23.86000		0.02386	20.78000	0.02078	23.860	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	36.97000		0.03697	41.58000	0.04158	36.970	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	23.09000		0.02309	20.08000	0.02008	23.090	0.10	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.78016		108.23917	5.71253	108.61625		5.22	0.00	0	7,264.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,667.98000		100.66798	101,045.06000	101.04506	100,667.980	5.50	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	5.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.80387		109.76707	5.73258	110.14978		5.31	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,898.97000		4.89897	5,238.16000	5.23816	4,898.970	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	277.24000		0.27724	233.72000	0.23372	277.240	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,943.16000		4.94316	5,283.25000	5.28325	4,943.160	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	270.67000		0.27067	228.05000	0.22805	270.670	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,987.46000		4.98746	5,328.41000	5.32841	4,987.460	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	264.25000		0.26425	222.49000	0.22249	264.250	5.49	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.82154		107.60704	5.74665	107.99447		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,804.18000		4.80418	5,121.83000	5.12183	4,804.180	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	580.51000		0.58051	510.73000	0.51073	580.510	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,725.21000		4.72521	5,040.93000	5.04093	4,725.210	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	599.90000		0.59990	528.19000	0.52819	599.900	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,764.65000		4.76465	5,081.34000	5.08134	4,764.650	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	590.14000		0.59014	519.40000	0.51940	590.140	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.84288		109.06456	5.76395	109.45726			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,803.73000		1.80373	2,196.43000	2.19643	1,803.730		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	1,706.43000		1.70643	2,099.13000	2.09913	1,706.430		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	1,755.09000		1.75509	2,147.79000	2.14779	1,755.090		0.00	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 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
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			5.84255		107.88482	5.77531	108.30980		5.83	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,840.35000		98.84035	99,265.33000	99.26533	98,840.350	6.14	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	6.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.86797		106.01187	5.79757	106.44309		6.43	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	5,769.71000		5.76971	6,153.21000	6.15321	5,769.710	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	315.85000		0.31585	268.13000	0.26813	315.850	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,819.73000		5.81973	6,204.17000	6.20417	5,819.730	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	308.64000		0.30864	261.86000	0.26186	308.640	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,869.85000		5.86985	6,255.21000	6.25521	5,869.850	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	301.58000		0.30158	255.72000	0.25572	301.580	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,463.50000		9.46350	9,886.22000	9.88622	9,463.500	6.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	44.90000		0.04490	36.40000	0.03640	44.900	6.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.88737		107.44068	5.81391	107.87740		6.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,657.32000		5.65732	6,015.40000	6.01540	5,657.320	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	690.62000		0.69062	611.98000	0.61198	690.620	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,702.40000		5.70240	6,061.51000	6.06151	5,702.400	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	679.83000		0.67983	602.22000	0.60222	679.830	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,612.34000		5.61234	5,969.38000	5.96938	5,612.340	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	701.55000		0.70155	621.87000	0.62187	701.550	6.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.90632		105.49940	5.82953	105.94199			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,233.76000		2.23376	2,676.35000	2.67635	2,233.760		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

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	6.31	Call	2,289.75000		2.28975	2,732.34000	2.73234	2,289.750		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	2,177.75000		2.17775	2,620.34000	2.62034	2,177.750		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 01/08/2013	Bond Future			7.64297		87.28112	7.53611	88.30240		13.72	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,332.01000		77.33201	78,353.29000	78.35329	77,332.010		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		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.69986		85.36890	7.59006	86.40479		15.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,116.62000		10.11662	11,018.30000	11.01830	10,116.620		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	791.27000		0.79127	657.06000	0.65706	791.270		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,181.13000		10.18113	11,084.72000	11.08472	10,181.130		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	777.70000		0.77770	645.40000	0.64540	777.700		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,245.72000		10.24572	11,151.21000	11.15121	10,245.720		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	764.33000		0.76433	633.93000	0.63393	764.330		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,775.73000		14.77573	15,769.31000	15.76931	14,775.730		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	206.98000		0.20698	164.67000	0.16467	206.980		0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.75129		86.51957	7.63873	87.56914		16.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,005.68000		9.00568	9,805.51000	9.80551	9,005.680		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,090.94000		2.09094	1,841.20000	1.84120	2,090.940		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,063.85000		9.06385	9,865.88000	9.86588	9,063.850		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,068.12000		2.06812	1,820.58000	1.82058	2,068.120		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,947.59000		8.94759	9,745.20000	9.74520	8,947.590		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	2,113.98000		2.11398	1,862.02000	1.86202	2,113.980	16.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.80326		84.54643	7.68782	85.61025			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	425.03000		0.42503	1,488.85000	1.48885	425.030		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	515.55000		0.51555	1,579.37000	1.57937	515.550		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	334.37000		0.33437	1,398.19000	1.39819	334.370		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.55292		175.55292	175.51411	175.51411			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,562.92000		2.56292	2,524.11000	2.52411	2,562.920		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	2,552.92000		2.55292	2,514.11000	2.51411	2,552.920		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	2,542.92000		2.54292	2,504.11000	2.50411	2,542.920		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.44933		130.44933	130.42666	130.42666			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	459.33000		0.45933	436.66000	0.43666	459.330		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	449.33000		0.44933	426.66000	0.42666	449.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	439.33000		0.43933	416.66000	0.41666	439.330		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			139.71350		139.71350	139.68505	139.68505			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,723.50000		1.72350	1,695.05000	1.69505	1,723.500		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	1,713.50000		1.71350	1,685.05000	1.68505	1,713.500		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	1,703.50000		1.70350	1,675.05000	1.67505	1,703.500		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.35183		99.57751	7.24476	100.60638		11.68	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,962.49000		88.96249	89,991.36000	89.99136	88,962.490		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			7.40878		97.44632	7.29852	98.48997		13.34	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,812.56000		10.81256	11,748.88000	11.74888	10,812.560		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	570.90000		0.57090	463.57000	0.46357	570.900		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,881.49000		10.88149	11,819.55000	11.81955	10,881.490		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	559.97000		0.55997	454.38000	0.45438	559.970		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,950.48000		10.95048	11,890.26000	11.89026	10,950.480		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	549.22000		0.54922	445.35000	0.44535	549.220		0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.46098		98.75970	7.34767	99.81708		13.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,221.33000		9.22133	10,045.54000	10.04554	9,221.330		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,797.13000		1.79713	1,563.96000	1.56396	1,797.130		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,098.89000		9.09889	9,918.58000	9.91858	9,098.890		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,839.94000		1.83994	1,602.25000	1.60225	1,839.940		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Call	9,160.05000		9.16005	9,982.02000	9.98202	9,160.050	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,818.42000		1.81842	1,583.01000	1.58301	1,818.420	14.01	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.51114		96.55893	7.39473	97.63058			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,346.04000		1.34604	2,417.69000	2.41769	1,346.040		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	1,166.76000		1.16676	2,238.41000	2.23841	1,166.760		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	1,256.46000		1.25646	2,328.11000	2.32811	1,256.460		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 01/08/2013	Bond Future			7.73190		88.83646	7.63017	89.86903		14.51	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,388.56000		78.38856	79,421.13000	79.42113	78,388.560	15.11	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	15.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.78858		86.80633	7.68409	87.85371		16.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,068.70000		4.06870	4,649.95000	4.64995	4,068.700	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,054.61000		4.05461	3,588.48000	3.58848	4,054.610	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,117.66000		4.11766	4,702.93000	4.70293	4,117.660	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,004.42000		4.00442	3,542.31000	3.54231	4,004.420	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,166.91000		4.16691	4,756.19000	4.75619	4,166.910	16.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	3,954.72000		3.95472	3,496.62000	3.49662	3,954.720	16.68	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.87981		114.05033	7.77291	115.44058			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	876.03000	0.87603	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	514.22000		0.51422	0.00000	0.00000	514.220		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	1,005.58000	1.00558	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	384.67000		0.38467	0.00000	0.00000	384.670		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	1,134.88000	1.13488	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	255.37000		0.25537	0.00000	0.00000	255.370		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.94002		111.23925	7.83010	112.64945			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	128.29000	0.12829	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	1,281.91000		1.28191	0.00000	0.00000	1,281.910		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	257.62000	0.25762	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	1,152.58000		1.15258	0.00000	0.00000	1,152.580		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	386.69000	0.38669	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	1,023.51000		1.02351	0.00000	0.00000	1,023.510		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.47010	1.47010		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	976.66450		0.09767	818.76850	0.08188	976.664	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	10.66450		0.00107	17.76850	0.00178	10.665	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	881.33880		0.08813	725.53610	0.07255	881.339	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	15.33880		0.00153	24.53610	0.00245	15.339	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	787.79220		0.07878	637.18710	0.06372	787.792	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	21.79220		0.00218	36.18710	0.00362	21.792	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.48130	1.48130		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	517.98210		0.05180	443.03310	0.04430	517.982	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	439.98210		0.04400	530.03310	0.05300	439.982	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	471.92300		0.04719	403.31900	0.04033	471.923	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	493.92300		0.04939	590.31900	0.05903	493.923	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	431.17200		0.04312	367.92790	0.03679	431.172	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	553.17200		0.05532	654.92790	0.06549	553.172	13.73	0.00	0	0.00
Total for Derivatives :											289,708,366.54	110,934	1 996 578.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	5.95000	107.17219	5.95000	107.15511			0.00	0	4,808,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	6.94000	112.39728	6.94000	112.37644			0.00	0	49,376,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.40257	8.00000	47.39230			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.69500	102.52150	7.69500	102.50013			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.10000	104.54578	6.10000	104.52871			0.00	0	10,146,000.00
AB07	On 07/03/2014	Spot Bond	6.02000	103.80738	6.02000	103.79065			0.00	0	15,222,525.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.17000	110.90565	7.17000	110.88443			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.46083	0.62000	134.41552		3,100,000,000.00		5,000,000	5,100,000.00
ABCP13	On 07/12/2023	Spot Bond	1.22500	144.63850	1.22500	144.63365		245,000,000.00		200,000	1,900,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2014	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
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	16,800,000	2,800,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.36000	110.65443	6.36000	110.63560			0.00	0	3,932,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.62000	104.91813	6.62000	104.89956			0.00	0	1,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	2,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.72000	104.42175	5.72000	104.40571			0.00	0	837,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.93457	4.37000	127.87860			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.89500	124.79363	1.89500	124.74729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.72319	1.87000	116.67989			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.77756	2.77000	103.73646			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.47000	121.34005	9.47000	121.30905			0.00	0	1,278,668.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	200,000	100,000.00
ABLS11	On 29/06/2019	Spot Bond	3.17000	113.61425	3.17000	113.56807			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.23885	100.00000	30.16559			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.96500	171.31481	0.96500	171.25545			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.92942	2.78000	150.86965			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.99500	178.91350	0.99500	178.85134			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.57896	1.48000	179.51422			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.46625	74.44626	6.46625	74.43348			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.46625	74.44626	6.46625	74.43348			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.54027	84.61000	14.51587			0.00	0	0.00
ABN38	On 17/08/2015	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
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.40000	100.00000	38.32714			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.16000	107.36824	6.16000	107.35033			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.89000	118.58881	5.89000	118.57011			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500	103.80131	1.69500	103.79647			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.58164	1.81000	110.57619			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000	124.33237	2.08000	124.32529			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.77000	102.22101	7.77000	102.20681			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	100.00000	6.31080	100.00000	6.29859			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.77000	114.22036	6.77000	114.19969			0.00	0	2,969,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	5.90000	104.69720	5.90000	104.68066			0.00	0	20,372,000.00
ABS6	On 01/06/2020	Spot Bond	7.32500	108.46104	7.32500	108.43960			0.00	0	2,154,000.00
ABS7	On 11/09/2026	Spot Bond	8.39000	104.78572	8.39000	104.76232			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.32000	109.30254	6.32000	109.28407			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.62000	128.32160	0.62000	128.27834			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.91670	4.00000	123.86354			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.02500	147.09448	1.02500	147.09035			0.00	0	700,000.00
ABS13	On 31/01/2017	Spot Bond	0.14000	113.06346	-0.14000	113.02726			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.90000	131.44601	0.90000	131.40067			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.23556	100.00000	25.17376			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.54000	112.81801	8.54000	112.79165			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.05000	109.22416	10.05000	109.19506			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.61372	100.00000	1.60880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.61853	100.00000	9.58917		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	56.69144	11.00000	56.67523		0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	6.15586	100.00000	6.13707		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		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	100.00000		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL080		On 20/09/2015	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
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.61500	113.79578	7.61500	113.77246			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.02000	103.95880	7.02000	103.93899			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.21617	100.00000	5.20456			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.42218	100.00000	5.41024			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL131	On 18/08/2014	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
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.52981	10.23000	101.50230			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		7.77000	113.62983	7.77000	113.60603			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	106.45048	1.75000	106.41131			0.00	0	0.00
ACL170	On 20/03/2015	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
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.36509	100.00000	4.35416			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.40500	100.80438	6.40500	100.78633			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	6.99000	108.91802	6.99000	108.89769			0.00	0	3,644,467.00
AIR02	On 30/04/2023	Spot Bond	7.83000	126.75777	7.83000	126.73118			0.00	0	159,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.20877	100.00000	43.10294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.15000	113.97589	6.15000	113.95713			0.00	0	9,114,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.21897	100.00000	41.11802			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.08847	100.00000	12.06171			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.06000	162.91515	2.06000	162.85389			0.00	0	500,000.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	102.51314	3.87000	102.50228			0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.24000	112.40374	7.24000	112.38190			0.00	0	1,119,095.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	7,400,000	1,300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.56927	100.00000	60.42093			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.49000	112.62084	6.49000	112.60119			0.00	0	281,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.25500	102.00489	6.25500	101.98778			0.00	0	0.00
BAW6	On 02/10/2014	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
BAW7	On 02/10/2014	Spot Bond	6.60000		103.78393	6.60000	103.76551			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.22000		111.21711	7.22000	111.19556			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.62154		108.26776	9.62154	108.23948			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.74782		104.70125	9.74782	104.67355			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.76545		104.60643	9.76545	104.57871			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.78308		105.00952	9.78308	104.98163			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.26940		106.95486	10.26940	106.92507			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.87154		103.94648	9.87154	103.91864			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.83875		106.59233	9.83875	106.56387			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.74782		104.70125	9.74782	104.67355			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.67527		106.36942	9.67527	106.34149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	8.81563	98.77587	8.81563	98.75221			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	9.88541	103.38679	9.88541	103.35906			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	9.99500	105.02814	9.99500	104.99966			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.92719	10.22500	65.90891			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.88659	12.22500	72.86248			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.64000	64.47444	9.64000	64.45773			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	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
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.62154	108.36813	12.62154	108.33114			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.73430	106.46577	13.73430	106.42628			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.59117	106.45833	12.59117	106.42208			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.07644	100.00000	8.06112			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.87045	100.00000	20.81934			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.99445	100.00000	18.94794			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.72497	100.00000	11.69625			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.73936	100.00000	11.71092			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.17605	100.00000	14.14134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.28330	100.00000	12.25322			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.00127	100.00000	55.89502			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.93500	111.94460	0.93500	111.94171			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.75000	105.31680	6.75000	105.29796			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.75000	106.53724	6.75000	106.51818			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.13500	109.54706	7.13500	109.52607			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.07671	100.00000	51.95055			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	89.10032	100.00000	88.89360			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.54000	103.32473	6.54000	103.30666			0.00	0	138,168,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.83080	100.00000	5.81652			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	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
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.70353	100.00000	5.68957			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.70353	100.00000	5.68957			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.99000	107.43888	6.99000	107.41883			0.00	0	1,092,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.84500	107.82296	5.84500	107.80580			0.00	0	2,144,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	5,600,000	1,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.78821	100.00000	7.76870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.15148	100.00000	11.12417			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.42000	109.51287	6.42000	109.49408			0.00	0	2,881,000.00
CBL08	On 02/11/2016	Spot Bond		7.87000	119.06562	7.87000	119.04065			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		7.57000	107.98261	7.57000	107.96082			0.00	0	7,957,000.00
CBL12	On 06/09/2018	Spot Bond		9.55000	109.36238	9.55000	109.33467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.80000	110.77413	9.80000	110.74485			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.77000	105.58191	7.77000	105.55969			0.00	0	1,053,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.24000	106.16979	10.24000	106.14051			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.39000	82.48946	8.39000	82.47103			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.58000	131.52535	8.58000	131.49500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.43000	127.54245	8.43000	127.51352			0.00	0	156,000.00
CCT03	On 15/03/2025	Spot Bond	7.98000	125.88984	7.98000	125.86307		734,160,000,000.00	92,000,000	50,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.12000	106.24803	10.12000	106.21953			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	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
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.61000	103.59381	9.61000	103.56743			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.19000	102.48590	7.19000	102.46621			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.21411	100.00000	23.15787			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.02568	100.00000	22.96990			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	59.33452	100.00000	59.19078				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	59.66503	100.00000	59.51891				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.71832	10.11000	103.69007				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.61523	2.76000	100.60761				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	107.19742	3.14000	107.15392				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	101.68362	8.25000	101.66129			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.09088	3.10000	115.04442			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.95491	2.40000	114.91065			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.95000	105.35361	6.95000	105.33395			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.00000	105.52397	7.00000	105.50414			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.00000	105.52397	7.00000	105.50414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.05000	108.79973	7.05000	108.77903			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.23360	100.17539	50.11172			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.03999	9.35000	102.01423			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.03999	9.35000	102.01423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	7.57000	110.99832	7.57000	110.97591			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.12099	100.00000	6.10617			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.05000	103.07522	9.05000	103.05857			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.57000	105.79476	9.57000	105.77670			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.17721	8.80500	100.16539			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.14968	100.00000	24.09564			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.14968	100.00000	24.09564			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.75753	7.01000	35.75080			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	0.00061	100.00000	0.00061			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.13500	109.54706	7.13500	109.52607			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.75000	37.65330	6.75000	37.64656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	6.75000	38.03935	6.75000	38.03254			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.55000	114.56245	7.55000	114.53937			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.56000	109.93268	7.56000	109.91028			0.00	0	696,163.00
COJ05	On 05/06/2023	Spot Bond	8.39000	130.96168	8.39000	130.93211			0.00	0	195,618,000.00
COJ06	On 09/12/2015	Spot Bond	6.95000	113.60470	6.95000	113.58338			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.89000	118.21629	7.89000	118.19143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	8.36000	106.00772	8.36000	105.98401			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.48000	106.83142	9.48000	106.80439			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.75000	102.84140	10.75000	102.78302			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.49500	101.92193	6.49500	101.91007			0.00	0	0.00
DENG46	On 29/07/2013	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	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.95000	103.31219	5.95000	103.29563			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.75000	132.01972	5.75000	131.99916			0.00	0	2,179,478.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	6.57500	117.95144	6.57500	117.93036			25,511,000.00	3,880	39,553,880.00
DV23	On 27/02/2023	Spot Bond	7.04000	122.79022	7.04000	122.76675			15,867,984,000.00	2,253,975	90,846,975.00
E170	On 01/08/2020	Spot Bond	6.18500	145.87882	6.18500	145.85427			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	100.00000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.24000	124.80478	1.24000	124.76063			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	111.84339	1.31000	111.80355			0.00	0	245,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.74000	118.44953	7.74000	118.42469			0.00	0	165,000.00
EMM02	On 11/03/2021	Spot Bond	7.70000	119.37376	7.70000	119.34926			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.53000	110.98661	8.53000	110.96142			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.36357	100.00000	38.27063			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	63.04443	100.00000	62.88656			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	68.46700	100.00000	99.72677			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.62300	3.00000	124.57285			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.91000	110.40701	9.91000	110.37752			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	23,400,000	3,900,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.16000	87.92464	8.16000	87.90543			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	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
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.37000	106.66651	5.37000	106.65107			537,000,000.00	100,000	6,100,000.00
ES18	On 20/04/2018	Spot Bond	5.92000	114.68795	5.92000	114.66967			23,845,760.00	4,028	204,036,000.00
ES23	On 25/01/2023	Spot Bond	6.57000	127.33215	6.57000	127.30941			32,442,660.00	4,938	246,212,000.00
ES26	On 02/04/2026	Spot Bond	7.31500	105.32478	7.31500	105.30412			50,254,050.00	6,870	47,187,000.00
ES33	On 15/09/2033	Spot Bond	8.16000	94.72896	8.05500	95.69922			40,879,992,480.00	5,009,803	802,057,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.56240	100.00000	10.53680			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.27861	100.00000	10.25371			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,651,443	1,550,481.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.00000	105.26946	6.00000	105.25254			0.00	0	20,587,000.00
FRB05	On 21/12/2018	Spot Bond	7.64000	107.23346	7.64000	107.21137			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	600,000	300,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.44000	115.70039	9.44000	115.67108			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.05886	100.00000	69.87970			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.00000	132.15906	1.00000	132.11312			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.06500	146.59928	1.06500	146.59500			0.00	0	900,000.00
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.85683	1.79000	110.85143			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.43042	1.97000	126.42360			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.16000	117.94944	6.16000	117.93001			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.47210	100.00000	28.40943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.47210	100.00000	28.40943				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14900	55.37238	8.14900	55.36050				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.33839	9.50600	35.32960				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.10927	9.74000	34.10058				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	90.10689	100.00000	89.88976				0.00	0	0.00
FRC04	On 03/06/2014	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	100.00000				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.89662	7.47000	100.49769			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.89662	7.47000	100.49769			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.91691	6.00000	100.39980			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.17706	100.09221	12.14754			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	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
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.37360	13.22500	48.35650			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65000	94.25548	2.65000	94.21361			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.24000	130.31074	2.24000	130.30273			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.22000	119.26145	2.22000	119.25417			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	99.73050	0.20000	99.72995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	2.24000	115.98650	2.24000	115.97936			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	108.66485	1.18000	108.66131			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	108.94156	1.25000	108.93786			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.03231	100.00000	19.98378			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.74945	4.73000	110.69978			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			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
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.80000	101.21317	9.80000	101.18657			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.61000	101.94814	6.61000	101.92994			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.41156	3.32000	137.35528			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	200,000	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.57500	140.45891	1.57500	140.45285			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.07500	146.47579	1.07500	146.47147			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.79500	137.90670	1.79500	137.89993			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.37000	112.08618	1.37000	112.08196			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.97000	129.27929	0.97000	129.23446			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000	103.56515	2.18000	103.52578			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76943	100.00000	0.76758			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.55064	104.97509	13.51635			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.90762	101.07593	17.86382			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.32100	100.44759	9.29834			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.19968	100.76967	16.16017			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		1.80000	113.71113	1.80000	113.66915			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		1.36500	107.16275	1.36500	107.15531			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		100.00000	2.06549	100.00000	2.05542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	5.41500	105.53071	5.41500	105.51538			0.00	0	511,000.00
FRX15	On 14/03/2015	Spot Bond	5.50000	107.05068	5.50000	107.03490			0.00	0	11,015,442.00
FRX16	On 15/09/2016	Spot Bond	6.06000	107.09109	6.06000	107.07372			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.34000	109.46947	6.34000	109.45091			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.42000	117.84565	6.42000	117.82530			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.01500	110.22064	7.01500	110.19965			0.00	0	49,000.00
FRX23	On 28/02/2023	Spot Bond	7.96000	99.24824	7.96000	99.21867			0.00	0	200,000,000.00
FRX24	On 10/12/2024	Spot Bond	7.93000	125.69576	7.93000	125.66891			0.00	0	5,000,000.00
FRX31	On 21/02/2031	Spot Bond	8.63000	109.98824	8.63000	109.96258			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.13000	89.00473	9.13000	88.98302			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.57000	107.24190	7.57000	107.22014			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
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	130,000,000	65,000,000.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.71909	100.00000	2.71307			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			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
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	1,700,000	1,100,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	93.61825	100.00000	93.40104			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.55627	105.02048	6.55627	105.00172			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.91031	105.01887	6.91031	104.99909			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.36225	105.02368	7.36225	105.00263			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	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
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.38500	121.99177	6.38500	121.97059			0.00	0	30,400,000.00
HWAY23	On 07/12/2023	Spot Bond	0.84500	149.34808	0.84500	149.34462			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.82500	153.86028	0.82500	153.85679			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.21000	113.00365	8.21000	112.97852			0.00	0	17,574,000.00
HWAY35	On 31/07/2035	Spot Bond	8.19500	113.34617	8.19500	113.32102			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.76000	119.11425	0.74000	119.32407		313,120,000,000.00	412,000,000	779,021,429.00	
I2038	On 31/01/2038	Spot Bond	1.72000	115.81852	1.70500	116.10901		1,566,653,400,000.00	910,845,000	667,365,611.00	
I2050	On 31/12/2050	Spot Bond	1.85000	123.21548	1.86000	122.85878		652,382,150,000.00	352,639,000	222,510,284.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.05000	109.11217	6.05000	109.09450			0.00	0	374,525.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	9,000,000	1,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.54500	103.19710	6.54500	103.17905			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.55000	109.10427	6.55000	109.08517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	6.92000	114.07088	6.92000	114.04979			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.47500	102.31926	6.47500	102.30145			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	108.27468	3.17000	108.23060			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.37000	107.46681	6.37000	107.44819			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	108.67190	0.02000	108.67184			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.97000	115.62614	0.97000	115.62306			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	6,200,000	1,300,000.00
IBL39	On 02/04/2018	Spot Bond	6.89000	108.67997	6.89000	108.65987			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	7,800,000	1,300,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	28,000,000	13,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.07000	107.41642	7.07000	107.39591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	7.47500	101.22356	7.47500	101.20304			0.00	0	22,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.85000	88.80384	6.85000	88.78750			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00179	100.00000	0.00178			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.35144	5.00000	100.33790			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.35144	5.00000	100.33790			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.42892	5.00000	101.41508			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.35144	5.00000	100.33790			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.66949	4.00000	100.65866			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.05000	112.74299	8.05000	112.71868			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.47645	100.00000	8.45592			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.05000	102.87892	8.05000	102.85685			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.62000	108.97725	7.62000	108.95451			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	4,000,000.00
IN205U	On 20/06/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	94.98932	5.27500	94.98931			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.91336	5.27500	99.89894			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.81248	5.27500	99.79808			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.71179	5.27500	99.69743			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.60948	5.30000	99.59507			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.50873	5.30000	99.49435			0.00	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	5.30000	99.30784	5.30000	99.29352			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.98949	5.40000	98.97500			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.77251			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.67158			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.62154	107.10639	9.62154	107.07842				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.62154	104.52962	9.62154	104.50232				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.73674	6.50000	100.71914				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	96.63305	100.25042	96.38405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.37374	100.00000	25.31020			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.23920	100.00000	16.19853			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	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	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.61993	100.00000	68.45370			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.06000	106.61767	7.06000	106.59746			0.00	0	139,000.00
IPL4	On 29/03/2014	Spot Bond	6.07000	103.62847	6.07000	103.61164			0.00	0	105,461,300.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.17000	110.90361	7.17000	110.88238			0.00	0	14,535,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.23000	110.52153	7.23000	110.49997			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	3,800,000	1,900,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.06000	106.26577	2.06000	106.25976		67,568,000,000.00		32,800,000	10,400,000.00
IV019	On 31/03/2028	Spot Bond	2.97000	102.07491	2.97000	102.03400			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,600,000	1,300,000.00
IV023	On 11/07/2022	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
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,200,000	1,100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.75500	96.01675	2.75500	95.97875			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75500	95.93671	2.75500	95.89874			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.14000	114.29263	10.14000	114.26191			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	100.99163	2.97000	100.95116			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	94.98932	5.27500	94.98932			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.88452	5.27500	99.87010			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.78369	5.27500	99.76930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 06/06/2013	Spot Bond	5.27500	99.68306	5.27500	99.66870			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.56627			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.47998	5.30000	99.46561			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.37949	5.30000	99.36515			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.26490			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.96051	5.40000	98.94602			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.84474			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.74366			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	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
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	100.00000	34.21423	100.00000	33.96883			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	52.82502	100.00000	52.82500			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.17429	100.00000	80.00000			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.24871	100.00000	53.11830			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.95033	100.00000	62.79617			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.60365	100.00000	10.57710			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.48186	100.00000	27.41455			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.57710	100.00000	10.55061			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.16007	100.00000	33.05655			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.13000	157.43988	7.13000	157.40992			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	13,500,000	4,500,000.00
LGL02	On 13/08/2017	Spot Bond	7.27000	103.35082	7.27000	103.33043			0.00	0	2,998,000.00
LGL03	On 03/04/2018	Spot Bond	7.32000	70.38350	7.32000	70.36968		14,640,000,000.00		2,000,000	500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.30000	105.36583	10.30000	105.33676			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		48,800,000,000,000.00		488,000,000	488,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	150,000	150,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	18,000,000	18,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.92813	100.00000	56.78870			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	66.12459	100.00000	65.95900			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	59.19228	100.00000	59.04730			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.55012	100.00000	38.45673			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.61333	100.00000	26.54886			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.79201	100.00000	9.76829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.90627	100.00000	23.84836				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	6.99000	110.48350	6.99000	110.46276				0.00	0	12,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.40500	107.49305	6.40500	107.47454				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.06000	113.79716	7.06000	113.77535				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.71500	117.85702	7.71500	117.83237				0.00	0	2,000,000.00
MET01	On 15/12/2014	Spot Bond	5.78000	109.01274	5.78000	108.99568				0.00	0	15,700,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	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
MFS1B	On 20/09/2019	Spot Bond	7.82500	113.22448	7.82500	113.20064			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.20000	106.32233	6.20000	106.30469			0.00	0	25,512,304.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.33000	109.01354	7.33000	108.99198			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.03000	108.90891	7.03000	108.88823			0.00	0	5,476,000.00
MTN02	On 13/07/2014	Spot Bond	5.84000	108.24133	5.84000	108.22412			0.00	0	65,000.00
MTN03	On 13/07/2015	Spot Bond	6.25000	109.34059	6.25000	109.32200			0.00	0	9,893,000.00
MTN04	On 13/07/2017	Spot Bond	6.97500	114.62627	6.97500	114.60455			0.00	0	2,161,000.00
MTN05	On 28/10/2013	Spot Bond	5.85500	101.20509	5.85500	101.18928			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,000,000	1,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.85511	100.00000	5.84093			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15512	100.00000	0.15474			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.13036	100.00000	6.11550			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.20542	100.00000	6.19039			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.69789	100.89771	5.68397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.61875	5.77519	100.61875	5.76113				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15512	100.00000	0.15474				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15512	100.00000	0.15474				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.21000	107.04875	7.21000	107.02781				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK12B	On 20/02/2015	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
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	5,000,000	2,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.25000	110.93730	6.25000	110.91875			0.00	0	6,683,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.24000	122.79727	7.24000	122.77354			0.00	0	2,966,000.00
NBK4	On 28/10/2024	Spot Bond	9.30500	36.08996	9.30500	36.08116			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.30000	106.72868	6.30000	106.71059			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,400,000	700,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.33500	102.86386	6.33500	102.84643			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.50000	108.67941	6.50000	108.66053			0.00	0	4,311,040.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	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
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.00000	109.18949	7.00000	109.16907			0.00	0	99,000.00
NED6	On 20/09/2013	Spot Bond	5.77000	102.83910	5.77000	102.82317			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.87000	104.49261	5.87000	104.47591			0.00	0	86,553,954.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.42000	126.36661	10.42000	126.33115			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	9,800,000	1,700,000.00
NILB10	On 08/12/2016	Spot Bond	1.08500	162.67500	1.08500	162.61807			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.87500	116.71046	6.87500	116.68868			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL04	On 13/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		7.50500	118.27707	7.50500	118.25237			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	2,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		7.70500	118.21972	7.70500	118.19438			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		7.90500	118.16333	7.90500	118.13736			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	132.47626	3.24500	132.42223			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.50000	105.75485	5.50000	105.73926			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.73000	130.77256	6.73000	130.74878			0.00	0	11,992,000.00
NRA022	On 31/10/2022	Spot Bond	6.97000	136.62210	6.97000	136.59666			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.98000	179.75939	0.98000	179.69701			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.81000	145.14744	7.81000	145.11689			0.00	0	3,243,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	6,000,000	1,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,600,000	800,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.87224	100.00000	19.82356			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.91848	100.00000	19.86970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.94623	100.00000	19.89738			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.61226	100.00000	20.56179			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.35230	100.00000	21.30001			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.97752	100.00000	25.91390			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.81000	107.44301	5.81000	107.42619		1,917,300,000.00		330,000	8,970,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.70125	100.00000	5.68744			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.53724	100.00000	30.46245			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.27872	100.00000	10.25382			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	83.41393	100.00000	83.23416			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		33,400,000,000,000.00		334,000,000	400,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	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
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	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
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.05000	112.99111	5.05000	112.97580			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.24000	93.33137	5.24000	93.31825			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.55000	44.38894	6.55000	44.38108			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	4.99000	120.75337	4.95000	120.83473		41,063,528,883,950.00	229,164,105	2,807,000,000.00	
R158	On 15/09/2015	Spot Bond	5.05000	120.60745	5.05000	120.59112			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.95000	89.21347	4.95000	89.20162			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.05000	127.85327	5.05000	127.83595			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.88000	85.14985	4.88000	85.13870			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.57000	103.98449	4.57000	103.97159			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.66000	138.17528	6.57500	139.07728		105,043,275,389,520.00	772,263,572	2,382,260,476.00	
R187P	On 21/12/2026	Spot Bond	6.47000	42.05920	6.47000	42.05185			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.39000	39.91372	6.39000	39.90683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	0.55000	300.50049	0.57500	299.76173		101,221,560,000.00	184,039,200	251,015,680.00	
R201	On 21/12/2014	Spot Bond	4.92000	109.30715	4.87000	109.37188		12,528,815,059,920.00	546,507,126	1,125,263,300.00	
R202	On 07/12/2033	Spot Bond	1.48000	226.51953	1.48000	226.43782		1,303,808,220,000.00	880,951,500	1,390,223,286.00	
R2023	On 28/02/2023	Spot Bond	6.09000	113.69704	6.02000	114.22963		16,778,352,938,760.00	755,066,164	4,725,974,000.00	
R203	On 15/09/2017	Spot Bond	5.40500	112.21870	5.36500	112.36537		19,243,545,463,675.00	560,322,935	5,429,085,000.00	
R204	On 21/12/2018	Spot Bond	5.57500	114.70906	5.53000	114.92086		4,291,518,789,125.00	769,779,155	4,032,660,577.00	
R2048	On 28/02/2048	Spot Bond	7.84500	112.52967	7.84500	112.50615		15,184,495,469,220.00	935,563,476	2,718,593,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	60.19758	100.00000	60.05014		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.01500	104.08968	5.00500	104.08209		9,483,365,000,000.00	891,000,000	2,668,000,000.00	
R207	On 15/01/2020	Spot Bond	5.75500	110.57502	5.69000	110.93199		14,067,638,636,585.00	444,420,267	5,523,018,225.00	
R208	On 31/03/2021	Spot Bond	5.82000	106.63079	5.75500	107.03567		22,747,868,082,180.00	908,568,399	8,530,053,661.00	
R209	On 31/03/2036	Spot Bond	7.59500	86.26660	7.49000	87.26364		21,386,568,551,565.00	815,874,727	8,244,036,727.00	
R210	On 31/03/2028	Spot Bond	1.07000	173.45830	1.07000	173.39769		486,259,360,000.00	454,448,000	342,918,000.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.58520	-0.70000	115.54819		(896,679,700.00)	1,280,971	119,900,000.00	
R212	On 31/01/2022	Spot Bond	0.38000	139.64918	0.38000	139.60300		26,817,360,000.00	70,572,000	1,959,620,857.00	
R213	On 28/02/2031	Spot Bond	7.30500	98.42000	7.20000	99.42280		28,152,485,008,410.00	853,865,162	4,177,954,310.00	
R214	On 28/02/2041	Spot Bond	7.70500	87.60101	7.70500	87.58302		14,725,483,747,170.00	911,159,474	8,882,931,474.00	
R224C	On 15/09/2013	Spot Bond	4.63000	98.46372	4.63000	98.45143		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	4.73000	96.17506	4.73000	96.16284			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.84000	93.81850	4.84000	93.80630			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.11000	91.16016	5.11000	91.14766			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	4.95000	89.21347	4.95000	89.20162			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.87000	87.25165	4.87000	87.24024			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.88000	85.14985	4.88000	85.13870			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.81500	99.51427	4.81500	99.50121			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.90500	97.12661	4.90500	97.11368			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.92500	94.78122	4.92500	94.76855			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.87500	92.57566	4.87500	92.56341			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.02000	90.10447	5.02000	90.09220			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.89000	88.18880	4.89000	88.17709			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.87000	86.13619	4.87000	86.12480			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.93000	83.91145	4.93000	83.90022			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.44500	80.22390	5.44500	80.21206			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.49500	77.92298	5.49500	77.91138			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.64500	75.27676	5.64500	75.26525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	5.62500	73.29021	5.62500	73.27905			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.60500	71.36998	5.60500	71.35914			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.59500	69.46896	5.59500	69.45843			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.78500	66.69762	5.78500	66.68717			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.76500	64.91849	5.76500	64.90835			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.81000	62.87646	5.81000	62.86657			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.78000	61.25489	5.78000	61.24530			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.75000	59.69256	5.75000	59.68326			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.72000	58.18706	5.72000	58.17805			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.68000	56.79187	5.68000	56.78313			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.64000	55.45173	5.64000	55.44325			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.67000	48.26805	6.67000	48.25935			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.63000	46.92053	6.63000	46.91212			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.59000	45.62832	6.59000	45.62020			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.55000	44.38894	6.55000	44.38108			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.51000	43.19998	6.51000	43.19238			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.47000	42.05920	6.47000	42.05185			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.43000	40.96446	6.43000	40.95734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	6.39000	39.91372	6.39000	39.90683			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.37079	100.00000	2.36499			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	98.93847	100.00000	98.76459			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	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
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			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
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	100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.93626	12.35000	105.90120			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.67391	100.00000	11.64564			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.67391	100.00000	11.64564			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	62.41532	100.00000	62.25903			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	101.63082	5.25000	101.61628			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.11129	100.00000	1.10856			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.03445	100.00000	6.01967			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	8.90821	100.00000	8.88663			0.00	0	0.00
RPS001	On 16/11/2022	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
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.25000	116.83902	7.25000	116.81629			0.00	0	4,485,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.35000	119.05812	6.35000	119.03757			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	600,000	300,000.00
SBK14	On 01/12/2017	Spot Bond	7.52000	112.48505	7.52000	112.46224			0.00	0	15,428,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,800,000	300,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	7,000,000	1,300,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.35000	110.71341	6.35000	110.69430			0.00	0	14,468,941.00
SBK9	On 10/04/2018	Spot Bond	7.24000	105.50974	7.24000	105.48924			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.92000	130.71889	0.92000	130.67376			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.51000	117.12741	6.51000	117.10703			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.37000	117.45531	6.37000	117.43530			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.30000	117.61972	6.30000	117.59990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	6.87000	106.45030	6.87000	106.43075			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.44500	117.27950	6.44500	117.25929			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.41000	117.36150	6.41000	117.34139			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.97889	100.00000	82.79490			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.52000	110.18665	6.52000	110.16745			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.58984	100.00000	1.58630			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.54000	119.78167	7.54000	119.75732			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	8.38000	113.07359	8.38000	113.04796			0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	10,600,000	1,900,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	7,400,000	1,300,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.13000	108.18643	7.13000	108.16550			0.00	0	347,000.00
SBS3	On 25/05/2026	Spot Bond	7.43000	110.22662	7.43000	110.20442			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.59000	110.51976	7.59000	110.49701			0.00	0	1,000.00
SBS9	On 07/07/2016	Spot Bond	6.23000	118.64372	6.23000	118.62361			0.00	0	11,199,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.03066	0.70000	122.98892			0.00	0	100,000.00
SBSI11	On 07/12/2023	Spot Bond	1.10500	146.10608	1.10500	146.10166			0.00	0	900,000.00
SBSI12	On 31/01/2017	Spot Bond	0.02000	109.92185	0.02000	109.92179			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4.07949	100.00000	100.00000	4.06960			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.82734	0.00000	149.77937				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	110.99564	0.59000	110.95829				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.73674	6.50000	100.71914				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.57000	107.39181	7.57000	107.36988				0.00	0	22,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.66000	103.29634	5.66000	103.28055			401,860,000,000.00	71,000,000	20,000,000.00	
SLI2	On 15/08/2016	Spot Bond	6.35000	111.88804	6.35000	111.86871				0.00	0	8,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	5.87000	108.58907	5.87000	108.57173			0.00	0	399.00
SNT01	On 15/09/2017	Spot Bond	6.92000	106.25998	6.92000	106.24033			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.77000	111.56222	6.77000	111.54181			0.00	0	13,300,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.62000	102.96160	7.62000	102.94057			0.00	0	37,840,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.49800	96.42899	7.49800	96.40961			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.56000	96.07588	7.56000	96.05641			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.11500	107.43776	6.11500	107.41997			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.08500	103.25417	7.08500	103.23432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.65000	107.29272	6.65000	107.27364			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.95000	118.44633	5.95000	118.42747			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.50500	109.77176	1.50500	109.73208			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.59000	107.22214	6.59000	107.20730			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.61000	116.65619	5.61000	116.63856			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.29000	114.87942	7.29000	114.85695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	48.66578	100.00000	48.55688	0.00	0	0.00	0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.49290	100.00000	38.39862	0.00	0	0.00	0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.75443	100.00000	15.71497	0.00	0	0.00	0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.26500	102.66374	6.26500	102.64652	0.00	0	0.00	0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.30000	109.42215	6.30000	109.40341	0.00	0	0.00	0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.51348	7.83000	102.49173	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.54033	7.16000	74.52585			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.16856	101.06155	6.15331			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	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
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	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
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.00000	109.32738	7.00000	109.30683			0.00	0	1,078,000.00
TL20	On 22/02/2020	Spot Bond	6.00000	101.31767	6.00000	101.30149			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.41000	110.97035	6.41000	110.95133			0.00	0	993,681,000.00
TN20	On 17/09/2020	Spot Bond	6.87000	122.31856	6.87000	122.29611			19,778,730.00	2,879	316,364,000.00
TN23	On 06/11/2023	Spot Bond	7.17500	126.63997	7.17500	126.61572			21,123,200.00	2,944	114,919,000.00
TN25	On 19/08/2025	Spot Bond	7.73000	116.07376	7.73000	116.04944			0.00	0	240,202,000.00
TN27	On 14/11/2027	Spot Bond	7.77000	109.75052	7.77000	109.72780			0.00	0	19,196,500.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	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
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259	10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321	9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529	100.00000	10.36809			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	6,000,000	6,000,000.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	90.09490	100.00000	89.87885			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.29000	122.14380	7.29000	122.12003			0.00	0	321,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.81000	110.27939	7.81000	110.25644			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	82.84579	100.00000	82.66292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000	82.87628	100.00000	82.70106	0.00	0	0.00	0	0.00	
VIP1C3	On 07/11/2013	Spot Bond	100.00000	82.96792	100.00000	82.78477	0.00	0	0.00	0	0.00	
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
WS04	On 30/05/2016	Spot Bond	5.41000	125.36553	5.41000	125.34704	0.00	0	93,001,000.00	0	93,001,000.00	
WS05	On 01/08/2018	Spot Bond	0.37000	192.73119	-0.37000	192.66949	0.00	0	37,100,000.00	0	37,100,000.00	
WSP1	On 28/05/2015	Spot Bond	5.45000	110.92707	5.45000	110.91059	0.00	0	0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	5.97500	114.87974	5.97500	114.86106	0.00	0	84,116,000.00	0	84,116,000.00	
WSP3	On 28/05/2019	Spot Bond	6.19500	118.12051	6.19500	118.10060	0.00	0	0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	6.45000	118.41381	6.45000	118.39304	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	6.43000	120.10560	6.43000	120.08460			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.84500	98.58667	4.84500	98.57377			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.90500	97.39852	4.90500	97.38556			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.00000	90.02832	5.00000	90.01604			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.89500	95.84723	4.89500	95.83457			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.90500	94.68488	4.90500	94.67221			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.93000	88.84333	4.93000	88.83151			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.88500	92.83056	4.88500	92.81818			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.00000	90.01604	5.00000	90.00376			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.58500	70.38689	5.58500	70.37636			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.16280	100.00000	10.14352			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04092	100.00000	0.04085			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.16280	100.00000	10.14352			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.85802	100.00000	27.80516			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.10776	100.00000	13.08289				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.38187	100.00000	12.35838				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.65184	100.00000	11.62974				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.65184	100.00000	11.62974				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.41682	100.00000	10.39705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405		0.00	0	0.00
Total for j-Bonds :									412,627,254,622,260.00	,036,050,993	93 808 195 034.00
Grand Total:									12,627,544,330,627.00	136,161,927	93 810 191 612.00