



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/05/2013

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	9.63660	9.63660	9.58500	9.58500		14.30	121,951,173.00	12,655	495,218.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	897.30570	0.89731	846.27340	0.84627	897.306	17.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.70570	0.00071	1.27340	0.00127	0.706	17.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	837.50200	0.83750	786.72210	0.78672	837.502	16.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.90200	0.00090	1.72210	0.00172	0.902	16.94	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	957.15640	0.95716	905.94450	0.90594	957.156	18.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.55640	0.00056	0.94450	0.00094	0.556	18.17	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	937.20180	0.93720	886.04300	0.88604	937.202	17.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.60180	0.00060	1.04300	0.00104	0.602	17.97	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	609.10160	0.60910	560.61070	0.56061	609.102	14.57	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	2.50160	0.00250	5.61070	0.00561	2.502	14.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	887.33480	0.88733	836.33890	0.83634	887.335	17.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.73480	0.00073	1.33890	0.00134	0.735	17.45	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	877.36520	0.87737	826.40780	0.82641	877.365	17.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.76520	0.00077	1.40780	0.00141	0.765	17.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	492.18230	0.49218	446.95060	0.44695	492.182	13.90	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	5.58230	0.00558	11.95060	0.01195	5.582	13.90	0.00	0	3,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	787.71350		0.78771	737.21940	0.73722	787.714	16.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	1.11350		0.00111	2.21940	0.00222	1.113	16.42	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	638.77310		0.63877	589.80070	0.58980	638.773	14.88	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	2.17310		0.00217	4.80070	0.00480	2.173	14.88	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	399.45010		0.39945	359.10010	0.35910	399.450	13.99	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	12.85010		0.01285	24.10010	0.02410	12.850	13.99	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	599.22330		0.59922	550.91030	0.55091	599.223	14.47	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	2.62330		0.00262	5.91030	0.00591	2.623	14.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	540.11150		0.54011	493.08720	0.49309	540.112	13.85	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	3.51150		0.00351	8.08720	0.00809	3.511	13.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	312.98350		0.31298	279.13590	0.27914	312.983	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	26.38350		0.02638	44.13590	0.04414	26.383	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	463.86050		0.46386	419.90980	0.41991	463.861	13.93	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	7.26050		0.00726	14.90980	0.01491	7.260	13.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	445.19800		0.44520	402.18890	0.40219	445.198	13.94	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	8.59800		0.00860	17.18890	0.01719	8.598	13.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	98.66460		0.09866	89.34240	0.08934	98.665	14.93	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	162.06460		0.16206	204.34240	0.20434	162.065	14.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	372.72890		0.37273	334.17570	0.33418	372.729	14.02	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	16.12890		0.01613	29.17570	0.02918	16.129	14.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	355.26340		0.35526	317.98600	0.31799	355.263	14.03	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	18.66340		0.01866	32.98600	0.03299	18.663	14.03	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	31.00480		0.03100	29.65780	0.02966	31.005	16.81	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	394.40480		0.39440	444.65780	0.44466	394.405	16.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	272.95470		0.27295	242.81030	0.24281	272.955	14.12	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	36.35470		0.03635	57.81030	0.05781	36.355	14.12	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	200.89930		0.20090	178.53140	0.17853	200.899	14.21	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	64.29930		0.06430	93.53140	0.09353	64.299	14.21	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	11.00	Call	0.55260	0.00055	0.67180	0.00067	0.553	22.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,363.95260	1.36395	1,415.67180	1.41567	1,363.953	22.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	55.90110	0.05590	51.91800	0.05192	55.901	15.87	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	269.30110	0.26930	316.91800	0.31692	269.301	15.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	47.83450	0.04783	44.76590	0.04477	47.834	16.12	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	301.23450	0.30123	349.76590	0.34977	301.235	16.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.06510	0.00007	0.08680	0.00009	0.065	23.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,863.46510	1.86347	1,915.08680	1.91509	1,863.465	23.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	11.79730	0.01180	11.97440	0.01197	11.797	18.46	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	625.19730	0.62520	676.97440	0.67697	625.197	18.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.07060	0.00107	1.25900	0.00126	1.071	21.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,214.47060	1.21447	1,266.25900	1.26626	1,214.471	21.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,136.69240	1.13669	1,085.34560	1.08535	1,136.692	18.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.09240	0.00009	0.34560	0.00035	0.092	18.15	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,036.89280	1.03689	985.61240	0.98561	1,036.893	18.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.29280	0.00029	0.61240	0.00061	0.293	18.37	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.18660	0.00019	0.23850	0.00024	0.187	23.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,613.58660	1.61359	1,665.23850	1.66524	1,613.587	23.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,436.60020	2.43660	2,385.00130	2.38500	2,436.600	28.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00020	0.00000	0.00130	0.00000	0.000	28.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.76070	9.76070	9.70890	9.70890		14.54	35,031,152.30	3,589	230,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	988.22360	0.98822	944.09260	0.94409	988.224	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	27.52360	0.02752	35.19260	0.03519	27.524	13.66	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	811.39890	0.81140	771.41240	0.77141	811.399	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	50.69890	0.05070	62.51240	0.06251	50.699	13.60	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	574.19980	0.57420	544.08150	0.54408	574.200	13.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	113.49980	0.11350	135.18150	0.13518	113.500	13.63	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	540.29230	0.54029	511.66110	0.51166	540.292	13.73	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	129.59230		0.12959	152.76110	0.15276	129.592	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,035.03830		1.03504	989.06320	0.98906	1,035.038	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	24.33830		0.02434	30.16320	0.03016	24.338	13.81	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	418.54700		0.41855	395.59310	0.39559	418.547	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	207.84700		0.20785	236.69310	0.23669	207.847	14.14	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	371.00780		0.37101	350.39500	0.35039	371.008	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	250.30780		0.25031	281.49500	0.28149	250.308	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	647.83530		0.64784	612.95380	0.61295	647.835	13.54	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	87.13530		0.08714	104.05380	0.10405	87.135	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	361.04370		0.36104	340.92800	0.34093	361.044	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	260.34370		0.26034	292.02800	0.29203	260.344	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	298.42720		0.29843	282.67580	0.28268	298.427	14.70	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	337.72720		0.33773	373.77580	0.37378	337.727	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	507.76380		0.50776	480.59980	0.48060	507.764	13.83	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	147.06380		0.14706	171.69980	0.17170	147.064	13.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	261.29160		0.26129	247.42790	0.24743	261.292	15.02	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	400.59160		0.40059	438.52790	0.43853	400.592	15.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	175.26960		0.17527	165.66310	0.16566	175.270	15.98	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	614.56960		0.61457	656.76310	0.65676	614.570	15.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	365.99990		0.36600	345.63670	0.34564	366.000	14.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	255.29990		0.25530	286.73670	0.28674	255.300	14.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	66.69260		0.06669	62.67080	0.06267	66.693	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,305.99260		1.30599	1,353.77080	1.35377	1,305.993	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	48.61140		0.04861	45.50260	0.04550	48.611	19.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,587.91140		1.58791	1,636.60260	1.63660	1,587.911	19.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	279.26560		0.27927	264.49000	0.26449	279.266	14.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	368.56560		0.36857	405.59000	0.40559	368.566	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,082.20200		1.08220	1,035.59170	1.03559	1,082.202	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	21.50200		0.02150	26.69170	0.02669	21.502	13.97	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	36.41390		0.03641	33.91730	0.03392	36.414	20.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,875.71390		1.87571	1,925.01730	1.92502	1,875.714	20.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	150.01850		0.15002	141.92080	0.14192	150.019	16.38	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	709.31850		0.70932	753.02080	0.75302	709.319	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,461.36770		2.46137	2,409.68880	2.40969	2,461.368	18.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.66770		0.00067	0.78880	0.00079	0.668	18.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,273.68670		1.27369	1,225.08970	1.22509	1,273.687	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	12.98670		0.01299	16.18970	0.01619	12.987	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.87550		9.87550	9.82450	9.82450		14.95	0.00	0	28,633.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,032.44370		1.03244	992.56820	0.99257	1,032.444	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	84.84370		0.08484	95.96820	0.09597	84.844	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	991.54640		0.99155	952.62820	0.95263	991.546	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	93.94640		0.09395	106.02820	0.10603	93.946	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	951.37070		0.95137	913.44980	0.91345	951.371	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	103.77070		0.10377	116.84980	0.11685	103.771	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	818.99130		0.81899	784.79790	0.78480	818.991	13.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	143.49130		0.14349	160.29790	0.16030	143.491	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,055.56680		1.05557	1,015.17460	1.01517	1,055.567	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	80.06680		0.08007	90.67460	0.09067	80.067	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	516.39680		0.51640	495.91330	0.49591	516.397	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	340.89680		0.34090	371.41330	0.37141	340.897	14.64	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	469.87280		0.46987	451.29610	0.45130	469.873	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	394.37280		0.39437	426.79610	0.42680	394.373	14.85	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	973.69840		0.97370	935.21740	0.93522	973.698	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	98.19840		0.09820	110.71740	0.11072	98.198	13.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	305.19620		0.30520	293.54570	0.29355	305.196	16.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	699.69620		0.69970	739.04570	0.73905	699.696	16.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	297.04670		0.29705	285.69220	0.28569	297.047	16.11	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	721.54670		0.72155	761.19220	0.76119	721.547	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	521.26800		0.52127	500.58680	0.50059	521.268	14.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	335.76800		0.33577	366.08680	0.36609	335.768	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	126.17870		0.12618	120.73960	0.12074	126.179	18.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,600.67870		1.60068	1,646.23960	1.64624	1,600.679	18.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	98.58580		0.09859	94.02920	0.09403	98.586	19.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,923.08580		1.92309	1,969.52920	1.96953	1,923.086	19.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	448.06280		0.44806	431.03100	0.43103	448.063	14.95	2,688,376.80	6,000	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	422.56280		0.42256	456.53100	0.45653	422.563	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,890.60890		1.89061	1,840.89500	1.84089	1,890.609	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	15.10890		0.01511	16.39500	0.01640	15.109	15.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,186.16940		1.18617	1,141.90170	1.14190	1,186.169	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	60.66940		0.06067	67.40170	0.06740	60.669	14.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	164.94070		0.16494	158.21050	0.15821	164.941	18.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,289.44070		1.28944	1,333.71050	1.33371	1,289.441	18.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,480.11420		2.48011	2,429.51300	2.42951	2,480.114	17.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.61420		0.00461	5.01300	0.00501	4.614	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.99680		9.99680	9.94420	9.94420		15.14	0.00	0	7,784.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	733.01120		0.73301	708.52880	0.70853	733.011	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	326.21120		0.32621	354.32880	0.35433	326.211	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	727.71730		0.72772	703.44370	0.70344	727.717	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	330.91730		0.33092	359.24370	0.35924	330.917	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	381.64550		0.38165	371.27150	0.37127	381.646	16.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	884.84550		0.88485	927.07150	0.92707	884.846	16.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	274.91470		0.27491	268.18320	0.26818	274.915	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,278.11470		1.27811	1,323.98320	1.32398	1,278.115	17.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	944.29470		0.94429	911.59790	0.91160	944.295	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	197.49470		0.19749	217.39790	0.21740	197.495	13.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	202.93640		0.20294	198.40150	0.19840	202.936	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,706.13640		1.70614	1,754.20150	1.75420	1,706.136	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	176.35300		0.17635	172.55890	0.17256	176.353	19.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,929.55300		1.92955	1,978.35890	1.97836	1,929.553	19.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	722.45890		0.72246	698.39350	0.69839	722.459	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	335.65890		0.33566	364.19350	0.36419	335.659	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,834.98150		1.83498	1,786.19110	1.78619	1,834.981	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	38.18150		0.03818	41.99110	0.04199	38.182	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,380.69520		1.38070	1,337.09790	1.33710	1,380.695	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	83.89520		0.08390	92.89790	0.09290	83.895	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	235.32940		0.23533	229.83440	0.22983	235.329	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,488.52940		1.48853	1,535.63440	1.53563	1,488.529	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,313.50260		2.31350	2,262.55320	2.26255	2,313.503	15.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	16.70260		0.01670	18.35320	0.01835	16.703	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.09870		10.09870	10.04450	10.04450		15.50	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	867.89650		0.86790	840.45190	0.84045	867.896	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	369.19650		0.36920	395.95190	0.39595	369.197	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	862.64940		0.86265	835.38010	0.83538	862.649	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	373.94940		0.37395	400.88010	0.40088	373.949	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	873.17510		0.87318	845.55480	0.84555	873.175	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	364.47510		0.36448	391.05480	0.39105	364.475	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.18410		10.18410	10.13040	10.13040		16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,798.49970		1.79850	1,750.22820	1.75023	1,798.500	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	164.39970		0.16440	169.82820	0.16983	164.400	15.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,064.46380		1.06446	1,031.64810	1.03165	1,064.464	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	480.36380		0.48036	501.24810	0.50125	480.364	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,271.98620		2.27199	2,219.92460	2.21992	2,271.986	15.53	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	87.88620		0.08789	89.52460	0.08952	87.886	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,881.17210		1.88117	1,831.99370	1.83199	1,881.172	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	147.07210		0.14707	151.59370	0.15159	147.072	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,839.65090		1.83965	1,790.91660	1.79092	1,839.651	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	155.55090		0.15555	160.51660	0.16052	155.551	15.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.00650		11.00650	10.95870	10.95870		17.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,183.31260		2.18331	2,146.28160	2.14628	2,183.313	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	326.81260		0.32681	337.58160	0.33758	326.813	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,148.04090		2.14804	2,111.46430	2.11146	2,148.041	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	341.54090		0.34154	352.76430	0.35276	341.541	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,113.17990		2.11318	2,077.07030	2.07707	2,113.180	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	356.67990		0.35668	368.37030	0.36837	356.680	15.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.63660		9.63660	9.58500	9.58500		14.30	48,183.00	5	1,006.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	89,730.57400		0.89731	84,627.34260	0.84627	89,730.574	17.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	70.57400		0.00071	127.34260	0.00127	70.574	17.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	88,733.48210		0.88733	83,633.88620	0.83634	88,733.482	17.45	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	73.48210		0.00073	133.88620	0.00134	73.482	17.45	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	87,736.52240		0.87737	82,640.77760	0.82641	87,736.522	17.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	76.52240		0.00077	140.77760	0.00141	76.522	17.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.76070		9.76070	9.70890	9.70890		14.54	48,803.50	5	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	88,955.59260		0.88956	84,757.68790	0.84758	88,955.593	13.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	3,885.59260		0.03886	4,867.68790	0.04868	3,885.593	13.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	39,158.81020		0.39159	36,995.48400	0.36995	39,158.810	14.24	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	23,088.81020		0.23089	26,105.48400	0.26105	23,088.810	14.24	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	90,725.26860		0.90725	86,486.00370	0.86486	90,725.269	13.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	3,655.26860		0.03655	4,596.00370	0.04596	3,655.269	13.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	89,839.01360		0.89839	85,620.24090	0.85620	89,839.014	13.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	3,769.01360		0.03769	4,730.24090	0.04730	3,769.014	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
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.87550		9.87550	9.82450	9.82450		14.95		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	61,598.96640		0.61599	59,155.17760	0.59155	61,598.966	14.24		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	25,048.96640		0.25049	27,705.17760	0.27705	25,048.966	14.24		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	62,735.64340		0.62736	60,247.94740	0.60248	62,735.643	14.20		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	24,185.64340		0.24186	26,797.94740	0.26798	24,185.643	14.20		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	62,165.16840		0.62165	59,699.47380	0.59699	62,165.168	14.22		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	24,615.16840		0.24615	27,249.47380	0.27249	24,615.168	14.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.55440		14.55440	14.50630	14.50630		12.62		22,864,962.40	1,571	19,123.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,554.42960		2.55443	2,506.43620	2.50644	2,554.430	24.25		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.02960		0.00003	0.13620	0.00014	0.030	24.25		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,554.95560		1.55496	1,508.93410	1.50893	1,554.956	18.66		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.55560		0.00056	2.63410	0.00263	0.556	18.66		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	773.16740		0.77317	733.41110	0.73341	773.167	14.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	8.76740		0.00877	17.11110	0.01711	8.767	14.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	296.45020		0.29645	276.77630	0.27678	296.450	13.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	82.05020		0.08205	110.47630	0.11048	82.050	13.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	76.07920		0.07608	81.58120	0.08158	76.079	13.20		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	321.67920		0.32168	375.28120	0.37528	321.679	13.20		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	763.49400		0.76349	723.87430	0.72387	763.494	14.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	9.09400		0.00909	17.57430	0.01757	9.094	14.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	753.91950		0.75392	714.55440	0.71455	753.919	14.39		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	9.51950		0.00952	18.25440	0.01825	9.520	14.39		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	12.01360		0.01201	20.56090	0.02056	12.014	14.37		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	757.61360		0.75761	814.26090	0.81426	757.614	14.37		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	254.89850		0.25490	237.81890	0.23782	254.898	12.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	100.49850		0.10050	131.51890	0.13152	100.499	12.98		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	122.79050		0.12279	122.16720	0.12217	122.790	12.85		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	218.39050		0.21839	265.86720	0.26587	218.390	12.85		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			14.73360		14.73360	14.68580	14.68580		13.47		0.00	0	13,484.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	428.77810		0.42878	384.54490	0.38454	428.778	13.56		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	455.17810		0.45518	458.74490	0.45874	455.178	13.56		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	437.31940		0.43732	392.71280	0.39271	437.319	13.53		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	443.71940		0.44372	446.91280	0.44691	443.719	13.53		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	433.03070		0.43303	388.60850	0.38861	433.031	13.55		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	449.43070		0.44943	452.80850	0.45281	449.431	13.55		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.90130		14.90130	14.85510	14.85510		13.86		372,532.50	25	3,830.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	606.16420		0.60616	542.88620	0.54289	606.164	13.88		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	614.86420		0.61486	597.78620	0.59779	614.864	13.88		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	614.74660		0.61475	550.89700	0.55090	614.747	13.85		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	603.44660		0.60345	585.79700	0.58580	603.447	13.85		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	610.33460		0.61033	546.87540	0.54688	610.335	13.86		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	609.03460		0.60903	591.77540	0.59178	609.035	13.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.08030		15.08030	15.03200	15.03200		14.10		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,155.92290		1.15592	1,070.33190	1.07033	1,155.923	13.41		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	385.62290		0.38562	348.33190	0.34833	385.623	13.41		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,168.44280		1.16844	1,082.87960	1.08288	1,168.443	13.40		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	378.14280		0.37814	340.87960	0.34088	378.143	13.40		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,161.97380		1.16197	1,076.39110	1.07639	1,161.974	13.40		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	381.67380		0.38167	344.39110	0.34439	381.674	13.40		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09540		0.09540	0.09480	0.09480		15.15		16,504.20	173	16,548.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	545.27150		0.00545	490.94040	0.00491	545.272	15.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	5.27150		0.00005	10.94040	0.00011	5.271	15.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	27.30930		0.00027	23.27400	0.00023	27.309	18.98		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	487.30930		0.00487	543.27400	0.00543	487.309	18.98		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.49430		0.00000	0.52540	0.00001	0.494	23.40		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,460.49430		0.01460	1,520.52540	0.01521	1,460.494	23.40		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09660		0.09660	0.09610	0.09610		19.71	17,194.80	178	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	818.50520		0.00819	782.33740	0.00782	818.505	19.71	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	158.50520		0.00159	172.33740	0.00172	158.505	19.71	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	307.29570		0.00307	288.16570	0.00288	307.296	21.07	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	647.29570		0.00647	678.16570	0.00678	647.296	21.07	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	107.70380		0.00108	98.40150	0.00098	107.704	23.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,447.70380		0.01448	1,488.40150	0.01488	1,447.704	23.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.46940		12.46940	12.39570	12.39570		13.57	61,785,877.00	4,955	84,237.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,070.10220		1.07010	997.24260	0.99724	1,070.102	15.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.70220		0.00070	1.54260	0.00154	0.702	15.79	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	772.31120		0.77231	700.34720	0.70035	772.311	14.09	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	2.91120		0.00291	4.64720	0.00465	2.911	14.09	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	674.11810		0.67412	602.62330	0.60262	674.118	13.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	4.71810		0.00472	6.92330	0.00692	4.718	13.52	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	399.05600		0.39906	342.46650	0.34247	399.056	13.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	29.65600		0.02966	46.76650	0.04677	29.656	13.37	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	319.10720		0.31911	270.87080	0.27087	319.107	13.43	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	49.70720		0.04971	75.17080	0.07517	49.707	13.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	137.18610		0.13719	117.55380	0.11755	137.186	13.74	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	167.78610		0.16779	221.85380	0.22185	167.786	13.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,209.76820		1.20977	1,136.66250	1.13666	1,209.768	16.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.36820		0.00037	0.96250	0.00096	0.368	16.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	90.44220		0.09044	78.72410	0.07872	90.442	14.20	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	251.04220		0.25104	313.02410	0.31302	251.042	14.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	60.03900		0.06004	53.43530	0.05344	60.039	14.63	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	340.63900		0.34064	407.73530	0.40774	340.639	14.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,229.73610		1.22974	1,156.60160	1.15660	1,229.736	16.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.33610		0.00034	0.90160	0.00090	0.336	16.70	0.00	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	11.25	Call	1,219.75180		1.21975	1,146.63150	1.14663	1,219.752	16.65	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.35180		0.00035	0.93150	0.00093	0.352	16.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.63780	12.63780	12.56370	12.56370			13.88	15,165,360.00	1,200	35,943.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	728.98840		0.72899	679.50690	0.67951	728.988	13.26	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	141.18840		0.14119	165.80690	0.16581	141.188	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	536.70910		0.53671	497.94300	0.49794	536.709	13.60	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	248.90910		0.24891	284.24300	0.28424	248.909	13.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	764.73550		0.76474	713.53530	0.71354	764.736	13.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	126.93550		0.12694	149.83530	0.14984	126.935	13.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	757.50490		0.75750	706.64620	0.70665	757.505	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	129.70490		0.12970	152.94620	0.15295	129.705	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	307.65880		0.30766	286.15240	0.28615	307.659	14.38	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	519.85880		0.51986	572.45240	0.57245	519.859	14.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	694.27170		0.69427	646.53990	0.64654	694.272	13.32	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	156.47170		0.15647	182.83990	0.18284	156.472	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	596.49070		0.59649	554.12040	0.55412	596.491	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	208.69070		0.20869	240.42040	0.24042	208.691	13.49	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,177.71760		1.17772	1,113.19520	1.11320	1,177.718	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	39.91760		0.03992	49.49520	0.04950	39.918	13.11	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,133.21270		1.13321	1,069.63070	1.06963	1,133.213	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	45.41270		0.04541	55.93070	0.05593	45.413	13.11	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	772.00870		0.77201	720.46880	0.72047	772.009	13.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	124.20870		0.12421	146.76880	0.14677	124.209	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.79540	12.79540	12.72220	12.72220			14.03	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,656.36650		1.65637	1,588.18860	1.58819	1,656.366	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	60.96650		0.06097	65.98860	0.06599	60.966	14.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,435.19510		1.43520	1,369.14400	1.36914	1,435.195	13.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	82.79510		0.08280	89.94400	0.08994	82.795	13.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,390.51910		1.39052	1,326.74080	1.32674	1,390.519	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	88.11910		0.08812	97.54080	0.09754	88.119	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	623.27870		0.62328	588.61570	0.58862	623.279	13.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	427.87870		0.42788	466.41570	0.46642	427.879	13.87	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	418.98710		0.41899	396.75030	0.39675	418.987	14.60	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	723.58710		0.72359	774.55030	0.77455	723.587	14.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,347.81960		1.34782	1,285.15180	1.28515	1,347.820	13.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	95.41960		0.09542	105.95180	0.10595	95.420	13.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	674.79380		0.67479	637.40480	0.63740	674.794	13.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	379.39380		0.37939	415.20480	0.41520	379.394	13.76	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.96450		12.96450	12.88850	12.88850		14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	880.58400		0.88058	840.50100	0.84050	880.584	13.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	426.08400		0.42608	462.00100	0.46200	426.084	13.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	891.43160		0.89143	850.88200	0.85088	891.432	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	416.93160		0.41693	452.38200	0.45238	416.932	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	885.99410		0.88599	845.68010	0.84568	885.994	13.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	421.49410		0.42149	457.18010	0.45718	421.494	13.75	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.36911		119.36911	119.34341	119.34341			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,379.11000		1.37911	1,353.41000	1.35341	1,379.110		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	1,369.11000		1.36911	1,343.41000	1.34341	1,369.110		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	1,359.11000		1.35911	1,333.41000	1.33341	1,359.110		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			114.21959		114.21959	114.19181	114.19181			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	770.41000		0.77041	798.19000	0.79819	770.410		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	780.41000		0.78041	808.19000	0.80819	780.410		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	790.41000		0.79041	818.19000	0.81819	790.410		0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.64132		121.64132	121.61137	121.61137			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,651.32000		2.65132	2,621.37000	2.62137	2,651.320		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	2,641.32000		2.64132	2,611.37000	2.61137	2,641.320		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	2,631.32000		2.63132	2,601.37000	2.60137	2,631.320		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			421.91500		421.91500	421.94400	421.94400			0.00	0	75.00
AL37	On 07/11/2013	Index Future			427.87000		427.87000	427.90000	427.90000			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			509.57700		509.57700	509.52200	509.52200			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			516.77000		516.77000	516.71400	516.71400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			453.31100		453.31100	453.58400	453.58400			0.00	0	736.00
ALBI	On 07/11/2013	Index Future			459.70900		459.70900	459.98700	459.98700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.27340		9.27340	9.26340	9.26340		9.27	14,281,036.00	1,540	13,397.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	516.73890		0.51674	508.34230	0.50834	516.739	13.76	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	3.33890		0.00334	4.94230	0.00494	3.339	13.76	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	536.24540		0.53625	527.62910	0.52763	536.245	13.84	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	2.84540		0.00285	4.22910	0.00423	2.845	13.84	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	526.48300		0.52648	517.97330	0.51797	526.483	13.80	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	3.08300		0.00308	4.57330	0.00457	3.083	13.80	0.00	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			9.33060		9.33060	9.32060	9.32060		9.58	0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	212.90420		0.21290	207.08650	0.20709	212.904	9.58	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	182.30420		0.18230	186.48650	0.18649	182.304	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	33.55180		0.03355	34.25860	0.03426	33.552	13.69	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,002.95180		1.00295	1,013.65860	1.01366	1,002.952	13.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	485.37900		0.48538	483.72100	0.48372	485.379	9.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	54.77900		0.05478	63.12100	0.06312	54.779	9.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	476.36790		0.47637	475.63360	0.47563	476.368	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	55.76790		0.05577	65.03360	0.06503	55.768	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	860.24620		0.86025	850.35160	0.85035	860.246	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	29.64620		0.02965	29.75160	0.02975	29.646	13.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	576.76530		0.57677	570.03090	0.57003	576.765	10.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	46.16530		0.04617	49.43090	0.04943	46.165	10.73	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	494.41680		0.49442	491.85640	0.49186	494.417	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	53.81680		0.05382	61.25640	0.06126	53.817	10.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.38550		9.38550	9.37660	9.37660		10.40	0.00	0	2,224.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	244.12310		0.24412	242.95270	0.24295	244.123	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	338.62310		0.33862	346.35270	0.34635	338.623	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	51.34860		0.05135	51.69620	0.05170	51.349	13.32	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,265.84860		1.26585	1,275.09620	1.27510	1,265.849	13.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	252.06370		0.25206	250.53970	0.25054	252.064	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	326.56370		0.32656	333.93970	0.33394	326.564	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	248.06530		0.24807	246.72000	0.24672	248.065	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	332.56530		0.33257	340.12000	0.34012	332.565	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	323.57050		0.32357	320.77610	0.32078	323.570	10.11	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	238.07050		0.23807	244.17610	0.24418	238.070	10.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	201.86690		0.20187	201.64870	0.20165	201.867	10.59	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	416.36690		0.41637	425.04870	0.42505	416.367	10.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	69.60290		0.06960	66.87280	0.06687	69.603	12.18	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	984.10290		0.98410	990.27280	0.99027	984.103	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,131.05850		1.13106	1,124.72410	1.12472	1,131.059	13.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	45.55850		0.04556	48.12410	0.04812	45.559	13.42	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	853.82370		0.85382	845.44160	0.84544	853.824	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	68.32370		0.06832	68.84160	0.06884	68.324	11.99	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.44380		9.44380	9.43400	9.43400		11.18	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	342.54080		0.34254	340.11600	0.34012	342.541	11.05	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	408.74080		0.40874	416.11600	0.41612	408.741	11.05	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	350.66920		0.35067	347.95120	0.34795	350.669	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	396.86920		0.39687	403.95120	0.40395	396.869	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	346.58400		0.34658	344.01450	0.34401	346.584	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	402.78400		0.40278	410.01450	0.41001	402.784	11.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.94860		9.94860	9.93880	9.93880		12.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,801.43240		2.80143	2,792.39990	2.79240	2,801.432	15.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	102.83240		0.10283	103.59990	0.10360	102.832	15.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,753.34700		2.75335	2,744.33030	2.74433	2,753.347	15.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	104.74700		0.10475	105.53030	0.10553	104.747	15.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,705.29190		2.70529	2,696.29380	2.69629	2,705.292	15.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	106.69190		0.10669	107.49380	0.10749	106.692	15.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.33180		9.33180	9.28050	9.28050		11.81	0.00	0	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	381.62710		0.38163	334.84300	0.33484	381.627	13.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	9.82710		0.00983	14.34300	0.01434	9.827	13.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	400.28140		0.40028	352.76290	0.35276	400.281	13.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	8.48140		0.00848	12.26290	0.01226	8.481	13.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	390.93210		0.39093	343.76900	0.34377	390.932	13.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	9.13210		0.00913	13.26900	0.01327	9.132	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.43060		9.43060	9.37910	9.37910		11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	448.91910		0.44892	419.34800	0.41935	448.919	11.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	108.31910		0.10832	130.24800	0.13025	108.319	11.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	441.89820		0.44190	412.71820	0.41272	441.898	11.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	111.29820		0.11130	133.61820	0.13362	111.298	11.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	434.93550		0.43494	406.15000	0.40615	434.936	11.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	114.33550		0.11434	137.05000	0.13705	114.335	11.79	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.40830		0.40830	0.36250	0.36250			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			328.43800		328.43800	281.56230	281.56230			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			12.62070		12.62070	16.62860	16.62860			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			3,836.96540		3,836.96540	-2,685.68140	-2,685.68140			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			6,883.14810		6,883.14810	-5,950.39230	-5,950.39230			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			12.62070		12.62070	16.62860	16.62860			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			17.75180		17.75180	-1.21440	-1.21440			0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			443.15710		443.15710	400.87430	400.87430			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			55.93900		55.93900	90.01230	90.01230			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			331.85940		331.85940	317.63350	317.63350			0.00	0	742.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.01520		10.01520	9.97520	9.97520		13.09	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	483.33020		0.48333	447.02240	0.44702	483.330	14.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	8.13020		0.00813	11.82240	0.01182	8.130	14.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	473.91780		0.47392	437.90730	0.43791	473.918	14.15	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	8.71780		0.00872	12.70730	0.01271	8.718	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	464.54230		0.46454	428.84600	0.42885	464.542	14.12	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	9.34230		0.00934	13.64600	0.01365	9.342	14.12	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.15490		10.15490	10.11450	10.11450		13.39	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	469.79240		0.46979	457.18320	0.45718	469.792	12.91	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	154.89240		0.15489	182.68320	0.18268	154.892	12.91	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	463.55740		0.46356	451.21890	0.45122	463.557	12.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	158.65740		0.15866	186.71890	0.18672	158.657	12.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	457.38090		0.45738	445.31080	0.44531	457.381	12.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	162.48090		0.16248	190.81080	0.19081	162.481	12.94	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.57430		1.57430	1.56350	1.56350		13.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	855.32300		0.08553	757.17830	0.07572	855.323	15.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	12.32300		0.00123	22.17830	0.00222	12.323	15.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	760.59740		0.07606	666.48610	0.06665	760.597	15.18	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	17.59740		0.00176	31.48610	0.00315	17.597	15.18	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	667.91620		0.06679	579.01470	0.05790	667.916	14.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	24.91620		0.00249	44.01470	0.00440	24.916	14.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.58580		1.58580	1.57530	1.57530		13.87	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,091.74450		0.10917	1,019.20870	0.10192	1,091.744	13.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	133.74450		0.01337	166.20870	0.01662	133.745	13.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,015.61230		0.10156	946.57770	0.09466	1,015.612	13.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	157.61230		0.01576	193.57770	0.01936	157.612	13.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	942.36480		0.09424	876.92390	0.08769	942.365	13.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	184.36480		0.01844	223.92390	0.02239	184.365	13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	528.87540		0.52888	532.47990	0.53248	528.875	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	353.17540		0.35318	356.77990	0.35678	353.175	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	523.79390		0.52379	527.40820	0.52741	523.794	13.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Put	358.09390		0.35809	361.70820	0.36171	358.094	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	533.99800		0.53400	537.59250	0.53759	533.998	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	348.29800		0.34830	351.89250	0.35189	348.298	13.03	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry			7.77500		7.77500	7.74710	7.74710		15.60	0.00	15,000	0.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	84.76050		0.08476	79.27740	0.07928	84.760	16.31	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Put	29.76050		0.02976	52.17740	0.05218	29.761	16.31	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	45.75540		0.04576	46.20270	0.04620	45.755	16.28	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	60.75540		0.06076	89.10270	0.08910	60.755	16.28	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	41.93330		0.04193	42.78040	0.04278	41.933	16.45	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	66.93330		0.06693	95.68040	0.09568	66.933	16.45	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	38.38840		0.03839	39.57160	0.03957	38.388	16.62	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	73.38840		0.07339	102.47160	0.10247	73.388	16.62	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry			9.61550		9.61550	9.56520	9.56520		15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Call	215.50000		0.21550	170.48700	0.17049	215.500	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.40	Put	0.00000		0.00000	5.28700	0.00529	0.000	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Call	205.50000		0.20550	161.30870	0.16131	205.500	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.41	Put	0.00000		0.00000	6.10870	0.00611	0.000	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Call	165.50000		0.16550	125.88610	0.12589	165.500	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.45	Put	0.00000		0.00000	10.68610	0.01069	0.000	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Call	115.50000		0.11550	85.69330	0.08569	115.500	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.50	Put	0.00000		0.00000	20.49330	0.02049	0.000	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Call	225.50000		0.22550	179.76800	0.17977	225.500	15.16	0.00	0	0.00
DAUS	On 27/05/2013	Any day expiry	9.39	Put	0.00000		0.00000	4.56800	0.00457	0.000	15.16	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.61640		9.61640	9.56520	9.56520		14.80	0.00	5,000	20,000.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	566.40050		0.56640	515.33770	0.51534	566.401	27.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00050		0.00000	0.13770	0.00014	0.001	27.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	266.65140		0.26665	220.87610	0.22088	266.651	21.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.35	Put	0.25140		0.00025	5.67610	0.00568	0.251	21.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Call	1,216.40000		1.21640	1,165.20000	1.16520	1,216.400	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.83	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	576.40030		0.57640	525.32500	0.52532	576.400	27.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00030		0.00000	0.12500	0.00013	0.000	27.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	38.61850		0.03862	39.95110	0.03995	38.618	14.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	22.21850		0.02222	74.75110	0.07475	22.218	14.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	556.40080		0.55640	505.35640	0.50536	556.401	28.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00080		0.00000	0.15640	0.00016	0.001	28.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	426.41770		0.42642	376.01310	0.37601	426.418	26.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	0.01770		0.00002	0.81310	0.00081	0.018	26.41	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.85	Call	0.66930		0.00067	3.22520	0.00323	0.669	21.61	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.85	Put	234.26930		0.23427	288.02520	0.28803	234.269	21.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	111.02680		0.11103	86.88480	0.08688	111.027	17.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	4.62680		0.00463	31.68480	0.03168	4.627	17.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.53	Call	93.05040		0.09305	73.51990	0.07352	93.050	16.78	0.00	0	20,000.00
DAUS	On 28/05/2013	Any day expiry	9.53	Put	6.65040		0.00665	38.31990	0.03832	6.650	16.78	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,516.40000		1.51640	1,465.20000	1.46520	1,516.400	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,416.40000		1.41640	1,365.20000	1.36520	1,416.400	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,366.40000		1.36640	1,315.20000	1.31520	1,366.400	18.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.83	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry			9.61640		9.61640	9.56520	9.56520		14.88	0.00	35,000	35,000.00
DAUS	On 29/05/2013	Any day expiry	9.50	Call	125.96980		0.12597	101.00160	0.10100	125.970	16.38	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Put	9.56980		0.00957	35.80160	0.03580	9.570	16.38	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Call	117.39190		0.11739	94.14070	0.09414	117.392	16.23	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Put	10.99190		0.01099	38.94070	0.03894	10.992	16.23	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 29/05/2013	Any day expiry	9.60	Call	50.92890		0.05093	47.29170	0.04729	50.929	14.88	0.00	0	35,000.00
DAUS	On 29/05/2013	Any day expiry	9.60	Put	34.52890		0.03453	82.09170	0.08209	34.529	14.88	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Call	134.71570		0.13472	108.07470	0.10807	134.716	16.53	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Put	8.31570		0.00832	32.87470	0.03287	8.316	16.53	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			9.61640		9.61640	9.56510	9.56510		21.75	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	606.44300		0.60644	555.44770	0.55545	606.443	22.81	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.04300		0.00004	0.34770	0.00035	0.043	22.81	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	636.43510		0.63644	585.35380	0.58535	636.435	23.51	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.03510		0.00004	0.25380	0.00025	0.035	23.51	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	626.43750		0.62644	575.38190	0.57538	626.438	23.28	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.03750		0.00004	0.28190	0.00028	0.038	23.28	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	616.44010		0.61644	565.41310	0.56541	616.440	23.05	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.04010		0.00004	0.31310	0.00031	0.040	23.05	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.64460		9.64460	9.59360	9.59360		14.14	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	369.90730		0.36991	335.74770	0.33575	369.907	13.60	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	25.30730		0.02531	42.14770	0.04215	25.307	13.60	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	361.57350		0.36157	328.02510	0.32803	361.573	13.62	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	26.97350		0.02697	44.42510	0.04443	26.973	13.62	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	648.13110		0.64813	601.17850	0.60118	648.131	14.06	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	3.53110		0.00353	7.57850	0.00758	3.531	14.06	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	378.32000		0.37832	343.55660	0.34356	378.320	13.58	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	23.72000		0.02372	39.95660	0.03996	23.720	13.58	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.64590		9.64590	9.59510	9.59510		14.19	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	659.65960		0.65966	612.92960	0.61293	659.660	14.13	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	3.75960		0.00376	7.82960	0.00783	3.760	14.13	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	649.83680		0.64984	603.32440	0.60332	649.837	14.05	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	3.93680		0.00394	8.22440	0.00822	3.937	14.05	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	640.02290		0.64002	593.73840	0.59374	640.023	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry	9.01	Put	4.12290		0.00412	8.63840	0.00864	4.123	13.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.65260		9.65260	9.60230	9.60230		14.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,252.88850		1.25289	1,202.81700	1.20282	1,252.889	17.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.28850		0.00029	0.51700	0.00052	0.289	17.05	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	619.25040		0.61925	575.17910	0.57518	619.250	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	6.65040		0.00665	12.87910	0.01288	6.650	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	599.89990		0.59990	556.45200	0.55645	599.900	13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	7.29990		0.00730	14.15200	0.01415	7.300	13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	345.83940		0.34584	316.40290	0.31640	345.839	13.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	43.23940		0.04324	64.10290	0.06410	43.239	13.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,352.76650		1.35277	1,302.60920	1.30261	1,352.766	17.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.16650		0.00017	0.30920	0.00031	0.166	17.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	182.96100		0.18296	167.37840	0.16738	182.961	14.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	130.36100		0.13036	165.07840	0.16508	130.361	14.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	139.05710		0.13906	128.06740	0.12807	139.057	14.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	186.45710		0.18646	225.76740	0.22577	186.457	14.61	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	609.56750		0.60957	565.80170	0.56580	609.568	13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	6.96750		0.00697	13.50170	0.01350	6.968	13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,402.72630		1.40273	1,352.53880	1.35254	1,402.726	17.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.12630		0.00013	0.23880	0.00024	0.126	17.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	90.44890		0.09045	84.41910	0.08442	90.449	15.37	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	287.84890		0.28785	332.11910	0.33212	287.849	15.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	234.33990		0.23434	214.06690	0.21407	234.340	13.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	91.73990		0.09174	121.76690	0.12177	91.740	13.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,552.65480		1.55265	1,502.40940	1.50241	1,552.655	18.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.05480		0.00005	0.10940	0.00011	0.055	18.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,452.69570		1.45270	1,402.48420	1.40248	1,452.696	17.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.09570		0.00010	0.18420	0.00018	0.096	17.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.68710		9.68710	9.63680	9.63680		14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	520.87740		0.52088	485.71630	0.48572	520.877	13.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	43.77740		0.04378	58.91630	0.05892	43.777	13.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	173.49090		0.17349	161.10590	0.16111	173.491	14.81	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	286.39090		0.28639	324.30590	0.32431	286.391	14.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,388.18100		1.38818	1,338.61060	1.33861	1,388.181	15.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	1.08100		0.00108	1.81060	0.00181	1.081	15.73	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	537.20100		0.53720	501.20770	0.50121	537.201	13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	40.10100		0.04010	54.40770	0.05441	40.101	13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	529.01000		0.52901	493.42960	0.49343	529.010	13.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	41.91000		0.04191	56.62960	0.05663	41.910	13.32	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.69240		9.69240	9.64210	9.64210		14.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,393.73970		1.39374	1,344.30620	1.34431	1,393.740	15.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.33970		0.00134	2.20620	0.00221	1.340	15.63	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,294.16860		1.29417	1,245.11390	1.24511	1,294.169	15.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.76860		0.00177	3.01390	0.00301	1.769	15.06	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	675.70750		0.67571	635.75000	0.63575	675.708	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	23.30750		0.02331	33.65000	0.03365	23.308	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	666.69690		0.66670	627.05650	0.62706	666.697	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	24.29690		0.02430	34.95650	0.03496	24.297	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	657.72110		0.65772	618.40370	0.61840	657.721	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	25.32110		0.02532	36.30370	0.03630	25.321	13.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	424.56060		0.42456	395.68350	0.39568	424.561	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	82.16060		0.08216	103.58350	0.10358	82.161	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	319.92280		0.31992	298.13120	0.29813	319.923	13.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	137.52280		0.13752	166.03120	0.16603	137.523	13.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	269.33760		0.26934	251.35440	0.25135	269.338	14.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	176.93760		0.17694	209.25440	0.20925	176.938	14.11	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
DAUS	On 26/07/2013	Any day expiry	9.70	Call	223.36130		0.22336	207.44230	0.20744	223.361	14.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	230.96130		0.23096	265.34230	0.26534	230.961	14.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,493.42040		1.49342	1,443.71770	1.44372	1,493.420	16.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.02040		0.00102	1.61770	0.00162	1.020	16.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,443.56850		1.44357	1,393.98880	1.39399	1,443.569	15.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.16850		0.00117	1.88880	0.00189	1.168	15.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	167.33230		0.16733	155.72460	0.15572	167.332	15.05	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	324.93230		0.32493	363.62460	0.36362	324.932	15.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,593.18110		1.59318	1,543.28810	1.54329	1,593.181	16.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.78110		0.00078	1.18810	0.00119	0.781	16.78	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.69910		9.69910	9.64860	9.64860		14.07	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	640.96600		0.64097	602.89750	0.60290	640.966	13.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	31.86600		0.03187	44.29750	0.04430	31.866	13.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	632.21460		0.63221	594.48070	0.59448	632.215	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	33.11460		0.03311	45.88070	0.04588	33.115	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	623.70250		0.62370	586.10740	0.58611	623.703	13.25	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	34.60250		0.03460	47.50740	0.04751	34.603	13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.73320		9.73320	9.68140	9.68140		13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	529.34080		0.52934	497.58870	0.49759	529.341	13.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	96.14080		0.09614	116.18870	0.11619	96.141	13.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	340.49180		0.34049	322.30230	0.32230	340.492	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	207.29180		0.20729	240.90230	0.24090	207.292	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	573.42320		0.57342	539.10670	0.53911	573.423	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	80.22320		0.08022	97.70670	0.09771	80.223	13.46	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	536.54780		0.53655	504.36260	0.50436	536.548	13.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	93.34780		0.09335	112.96260	0.11296	93.348	13.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	237.36080		0.23736	223.32150	0.22332	237.361	14.76	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	344.16080		0.34416	381.92150	0.38192	344.161	14.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	522.18880		0.52219	490.87400	0.49087	522.189	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	98.98880		0.09899	119.47400	0.11947	98.989	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	391.45300		0.39145	369.20390	0.36920	391.453	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	168.25300		0.16825	197.80390	0.19780	168.253	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,486.85590		1.48686	1,436.51910	1.43652	1,486.856	15.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.65590		0.00366	5.11910	0.00512	3.656	15.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,437.38530		1.43739	1,387.31370	1.38731	1,437.385	15.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	4.18530		0.00419	5.91370	0.00591	4.185	15.08	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	293.42760		0.29343	275.74200	0.27574	293.428	14.29	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	260.22760		0.26023	294.34200	0.29434	260.228	14.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,536.39350		1.53639	1,485.82800	1.48583	1,536.394	15.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	3.19350		0.00319	4.42800	0.00443	3.194	15.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.76980		9.76980	9.71820	9.71820		14.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	590.71370		0.59071	559.12550	0.55913	590.714	13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	120.91370		0.12091	140.92550	0.14093	120.914	13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	583.73850		0.58374	552.56500	0.55257	583.738	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	123.93850		0.12394	144.36500	0.14437	123.939	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	282.71210		0.28271	268.34450	0.26834	282.712	14.97	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	392.91210		0.39291	430.14450	0.43014	392.912	14.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	604.81520		0.60482	572.40550	0.57241	604.815	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	115.01520		0.11502	134.20550	0.13421	115.015	13.74	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	597.74050		0.59774	565.73840	0.56574	597.741	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	117.94050		0.11794	137.53840	0.13754	117.940	13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.77380		9.77380	9.72210	9.72210		14.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	640.22890		0.64023	606.12620	0.60613	640.229	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	106.42890		0.10643	124.02620	0.12403	106.429	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	632.97760		0.63298	599.27210	0.59927	632.978	13.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	109.17760		0.10918	127.17210	0.12717	109.178	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.26	Call	625.77260		0.62577	592.46710	0.59247	625.773	13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	111.97260		0.11197	130.36710	0.13037	111.973	13.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	461.88990		0.46189	439.23580	0.43924	461.890	14.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	198.08990		0.19809	227.13580	0.22714	198.090	14.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	410.75090		0.41075	392.01980	0.39202	410.751	14.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	236.95090		0.23695	269.91980	0.26992	236.951	14.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	362.81270		0.36281	344.35070	0.34435	362.813	14.46	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	289.01270		0.28901	322.25070	0.32225	289.013	14.46	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,581.01470		1.58101	1,531.25950	1.53126	1,581.015	15.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	7.21470		0.00721	9.15950	0.00916	7.215	15.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,531.95900		1.53196	1,482.49580	1.48250	1,531.959	15.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	8.15900		0.00816	10.39580	0.01040	8.159	15.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,483.02130		1.48302	1,433.88720	1.43389	1,483.021	15.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	9.22130		0.00922	11.78720	0.01179	9.221	15.07	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.80780		9.80780	9.75650	9.75650		14.23	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	539.62300		0.53962	514.60960	0.51461	539.623	14.08	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	201.82300		0.20182	228.10960	0.22811	201.823	14.08	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	274.84420		0.27484	262.60220	0.26260	274.844	15.54	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	537.04420		0.53704	576.10220	0.57610	537.044	15.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	589.96790		0.58997	561.22540	0.56123	589.968	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	172.16790		0.17217	194.72540	0.19473	172.168	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	583.51020		0.58351	555.22860	0.55523	583.510	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	175.71020		0.17571	198.72860	0.19873	175.710	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	577.10100		0.57710	549.28010	0.54928	577.101	14.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	179.30100		0.17930	202.78010	0.20278	179.301	14.02	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.81170		9.81170	9.76040	9.76040		14.26	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	522.15870		0.52216	498.99750	0.49900	522.159	14.16	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	220.45870		0.22046	248.59750	0.24860	220.459	14.16	0.00	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 25/10/2013	Any day expiry	9.55	Call	498.84950	0.49885	477.59800	0.47760	498.849	14.20	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.55	Put	237.14950	0.23715	267.19800	0.26720	237.150	14.20	0.00	0	3,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Call	271.56560	0.27157	259.64840	0.25965	271.566	15.64	0.00	0	6,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Put	559.86560	0.55987	599.24840	0.59925	559.866	15.64	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.49	Call	534.09010	0.53409	509.97900	0.50998	534.090	14.14	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.49	Put	212.39010	0.21239	239.57900	0.23958	212.390	14.14	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Call	528.10130	0.52810	504.46470	0.50446	528.101	14.15	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Put	216.40130	0.21640	244.06470	0.24406	216.401	14.15	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry			9.81560	9.81560	9.76440	9.76440		14.23	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	475.95450	0.47595	457.10610	0.45711	475.954	14.23	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	260.35450	0.26035	292.70610	0.29271	260.355	14.23	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Call	427.37610	0.42738	409.06110	0.40906	427.376	14.51	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Put	311.77610	0.31178	344.66110	0.34466	311.776	14.51	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Call	569.97190	0.56997	543.49790	0.54350	569.972	14.06	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	194.37190	0.19437	219.09790	0.21910	194.372	14.06	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	563.75210	0.56375	537.74820	0.53775	563.752	14.07	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	198.15210	0.19815	223.34820	0.22335	198.152	14.07	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,579.21680	1.57922	1,530.67390	1.53067	1,579.217	15.12	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	13.61680	0.01362	16.27390	0.01627	13.617	15.12	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,530.86040	1.53086	1,482.67110	1.48267	1,530.860	15.00	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Put	15.26040	0.01526	18.27110	0.01827	15.260	15.00	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	576.23960	0.57624	549.29720	0.54930	576.240	14.05	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	190.63960	0.19064	214.89720	0.21490	190.640	14.05	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			9.85490	9.85490	9.80400	9.80400		14.29	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Call	628.27940	0.62828	600.73930	0.60074	628.279	14.13	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	213.37940	0.21338	236.73930	0.23674	213.379	14.13	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	622.06890	0.62207	595.04010	0.59504	622.069	14.14	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	217.16890	0.21717	241.04010	0.24104	217.169	14.14	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.70	Call	484.87570	0.48488	466.51010	0.46651	484.876	14.55	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Put	329.97570	0.32998	362.51010	0.36251	329.976	14.55	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,578.21230	1.57821	1,529.97710	1.52998	1,578.212	15.22	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Put	23.31230	0.02331	25.97710	0.02598	23.312	15.22	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	634.53150	0.63453	606.48510	0.60649	634.532	14.12	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	209.63150	0.20963	232.48510	0.23249	209.632	14.12	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry			9.88840	9.88840	9.83720	9.83720		14.28	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Call	575.47780	0.57548	556.12730	0.55613	575.478	14.30	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Put	297.07780	0.29708	328.92730	0.32893	297.078	14.30	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.59	Call	586.22420	0.58622	566.19570	0.56620	586.224	14.27	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.59	Put	287.82420	0.28782	318.99570	0.31900	287.824	14.27	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.60	Call	580.61520	0.58062	561.14300	0.56114	580.615	14.28	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.60	Put	292.21520	0.29222	323.94300	0.32394	292.215	14.28	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			9.97470	9.97470	9.92250	9.92250		14.29	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,028.73110	1.02873	995.23210	0.99523	1,028.731	13.79	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	144.03110	0.14403	162.73210	0.16273	144.031	13.79	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,020.97900	1.02098	987.94520	0.98795	1,020.979	13.79	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	146.27900	0.14628	165.44520	0.16545	146.279	13.79	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,013.64880	1.01365	980.68910	0.98069	1,013.649	13.80	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	148.94880	0.14895	168.18910	0.16819	148.949	13.80	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			9.99940	9.99940	9.94680	9.94680		14.33	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,061.48920	1.06149	1,026.98590	1.02699	1,061.489	13.86	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	152.08920	0.15209	170.18590	0.17019	152.089	13.86	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,053.76810	1.05377	1,019.77020	1.01977	1,053.768	13.85	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	154.36810	0.15437	172.97020	0.17297	154.368	13.85	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,046.46860	1.04647	1,012.58490	1.01258	1,046.469	13.86	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	157.06860	0.15707	175.78490	0.17578	157.069	13.86	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry			10.08780	10.08780	10.03360	10.03360		15.43	0.00	0	10,150.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.94	Call	682.45810		0.68246	661.29390	0.66129	682.458	15.20	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	534.65810		0.53466	567.69390	0.56769	534.658	15.20	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	678.22250		0.67822	657.21540	0.65722	678.223	15.22	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	540.42250		0.54042	573.61540	0.57362	540.423	15.22	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	674.01520		0.67402	653.16440	0.65316	674.015	15.24	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	546.21520		0.54622	579.56440	0.57956	546.215	15.24	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	9.59	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
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
EL28	On 01/08/2013	Bond Future			116.36733		116.36733	116.33905	116.33905			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,357.33000		1.35733	1,329.05000	1.32905	1,357.330		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,377.33000		1.37733	1,349.05000	1.34905	1,377.330		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	1,367.33000		1.36733	1,339.05000	1.33905	1,367.330		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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.61222		92.37660	8.58759	92.59164			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	3,284.40000		3.28440	3,499.44000	3.49944	3,284.400		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	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	81,325.27000	81.32527	81,540.31000	81.54031	81,325.270			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.70446	89.89920	8.67902	90.11738				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	1,865.04000	1.86504	1,646.86000	1.64686	1,865.040			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	1,776.76000	1.77676	1,558.58000	1.55858	1,776.760			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	1,688.61000	1.68861	1,470.43000	1.47043	1,688.610			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			452.54600	452.54600	452.80800	452.80800				4,525,460.00	1	370.00
GOVI	On 01/08/2013	GOVI	445.99	Call	65,560.00000	6.55600	68,180.00000	6.81800	65,560.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	65,460.00000	6.54600	68,080.00000	6.80800	65,460.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	65,360.00000	6.53600	67,980.00000	6.79800	65,360.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			458.93300	458.93300	459.19900	459.19900				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	129,430.00000	12.94300	132,090.00000	13.20900	129,430.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	129,330.00000	12.93300	131,990.00000	13.19900	129,330.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	129,230.00000	12.92300	131,890.00000	13.18900	129,230.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	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	210.80500		210.80500	210.83000	210.83000			0.00	0	1,045.00
IGOV	On 07/11/2013	Index Future	213.80800		213.80800	213.83400	213.83400			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	572.63000		572.63000	572.63000	572.63000			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.12000	94.88000	5.13000	94.87000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.07000	94.93000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.03000	94.97000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.01000	94.99000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.00000	95.00000	4.99000	95.01000				0.00	0	1,000.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	4.99000	95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	4.99000	95.01000	4.98000	95.02000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.02000	94.98000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.10000	94.90000	5.09000	94.91000				0.00	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 17/09/2014	Jibar Tradeable Future			5.21000		94.79000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.35000		94.65000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.49000		94.51000	5.45000	94.55000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.78770		7.78770	7.76060	7.76060		11.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	450.72240		0.45072	424.07580	0.42408	450.722	14.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	3.02240		0.00302	3.47580	0.00348	3.022	14.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	440.91290		0.44091	414.29780	0.41430	440.913	14.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	3.21290		0.00321	3.69780	0.00370	3.213	14.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	431.17520		0.43118	404.65040	0.40465	431.175	14.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	3.47520		0.00348	4.05040	0.00405	3.475	14.19		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.84810		7.84810	7.82180	7.82180		10.35		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	340.62120		0.34062	326.01450	0.32601	340.621	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	82.52120		0.08252	94.21450	0.09421	82.521	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	333.34870		0.33335	318.98870	0.31899	333.349	10.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	85.24870		0.08525	97.18870	0.09719	85.249	10.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	326.14670		0.32615	312.03330	0.31203	326.147	10.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	88.04670		0.08805	100.23330	0.10023	88.047	10.72		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.57990		111.55233	6.58043	111.54842				0.00	0	9,414.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,082.51000		5.08251	5,078.60000	5.07860	5,082.510			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	5,151.88000		5.15188	5,147.97000	5.14797	5,151.880			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	5,221.19000		5.22119	5,217.28000	5.21728	5,221.190			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			6.63254		109.21118	6.63308	109.20730				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	1,030.95000		1.03095	1,034.83000	1.03483	1,030.950			0.00	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 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	958.22000	0.95822	962.10000	0.96210	958.220		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	885.54000	0.88554	889.42000	0.88942	885.540		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.21618	121.60871	5.21065	121.62077		1.56	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,153.08000	92.15308	92,165.14000	92.16514	92,153.080	1.69	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	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.20539	116.51895	5.19894	116.53120		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	889.51000	0.88951	901.85000	0.90185	889.510	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	162.38000	0.16238	162.47000	0.16247	162.380	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	903.88000	0.90388	916.24000	0.91624	903.880	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	157.93000	0.15793	158.04000	0.15804	157.930	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	918.34000	0.91834	930.74000	0.93074	918.340	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	153.57000	0.15357	153.72000	0.15372	153.570	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.17238	118.08786	5.16475	118.10034		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	998.55000	0.99855	1,010.18000	1.01018	998.550	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	205.05000	0.20505	204.20000	0.20420	205.050	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	974.30000	0.97430	985.87000	0.98587	974.300	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	213.19000	0.21319	212.28000	0.21228	213.190	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	986.40000	0.98640	998.00000	0.99800	986.400	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	209.09000	0.20909	208.21000	0.20821	209.090	1.29	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.10982	112.87799	5.10062	112.89068		1.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	574.57000	0.57457	583.68000	0.58368	574.570	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	436.62000	0.43662	433.04000	0.43304	436.620	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	558.91000	0.55891	567.92000	0.56792	558.910	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	448.48000	0.44848	444.80000	0.44480	448.480	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	566.71000	0.56671	575.77000	0.57577	566.710	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	442.52000	0.44252	438.89000	0.43889	442.520	1.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.09787		130.37611	7.08316	130.52640		11.06	6,518,805.50	50	54,846.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,310.74000		3.31074	3,456.17000	3.45617	3,310.740	11.21	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,770.57000		1.77057	1,765.71000	1.76571	1,770.570	11.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,103.70000		121.10370	121,253.99000	121.25399	121,103.700	11.65	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.65	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	1,985.75000		1.98575	2,107.96000	2.10796	1,985.750	11.06	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Put	2,990.23000		2.99023	2,962.15000	2.96215	2,990.230	11.06	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	3,015.69000		3.01569	3,157.35000	3.15735	3,015.690	11.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	1,978.90000		1.97890	1,970.27000	1.97027	1,978.900	11.18	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	6.50	Call	496.64000		0.49664	555.29000	0.55529	496.640	10.90	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	6,804.79000		6.80479	6,713.15000	6.71315	6,804.790	10.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,063.72000		1.06372	1,154.87000	1.15487	1,063.720	10.98	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	4,683.56000		4.68356	4,624.42000	4.62442	4,683.560	10.98	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,217.72000		1.21772	1,315.44000	1.31544	1,217.720	11.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	4,308.72000		4.30872	4,256.15000	4.25615	4,308.720	11.00	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.15946		132.21647	7.14421	132.36896		10.96	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,340.51000		10.34051	10,491.32000	10.49132	10,340.510	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	861.47000		0.86147	859.79000	0.85979	861.470	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,882.14000		14.88214	15,036.54000	15.03654	14,882.140	11.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	268.24000		0.26824	270.15000	0.27015	268.240	11.49	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.75	Call	2,143.30000		2.14330	2,229.12000	2.22912	2,143.300	10.81	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	6,325.91000		6.32591	6,259.24000	6.25924	6,325.910	10.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,190.64000		10.19064	10,341.18000	10.34118	10,190.640	11.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.14	Put	891.34000		0.89134	889.39000	0.88939	891.340	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,265.51000		10.26551	10,416.19000	10.41619	10,265.510	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	876.29000		0.87629	874.48000	0.87448	876.290	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,392.41000		1.39241	1,459.51000	1.45951	1,392.410	10.73	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	8,221.43000		8.22143	8,136.04000	8.13604	8,221.430	10.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.21519		128.70621	7.19942	128.86078		11.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,025.52000		8.02552	8,157.54000	8.15754	8,025.520	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,840.97000		2.84097	2,818.42000	2.81842	2,840.970	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,902.62000		7.90262	8,033.98000	8.03398	7,902.620	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,903.18000		2.90318	2,879.97000	2.87997	2,903.180	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,963.98000		7.96398	8,095.67000	8.09567	7,963.980	11.92	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,871.94000		2.87194	2,849.06000	2.84906	2,871.940	11.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.27316		130.44941	7.25684	130.60611		11.45	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	5,061.02000		5.06102	5,161.45000	5.16145	5,061.020	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	6,639.75000		6.63975	6,583.48000	6.58348	6,639.750	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	4,974.54000		4.97454	5,074.11000	5.07411	4,974.540	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	6,748.64000		6.74864	6,691.51000	6.69151	6,748.640	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	5,017.68000		5.01768	5,117.68000	5.11768	5,017.680	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	6,694.04000		6.69404	6,637.34000	6.63734	6,694.040	11.41	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			297.03035		297.03035	297.22390	297.22390			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,040.35000		2.04035	2,233.90000	2.23390	2,040.350		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

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	Call	2,030.35000		2.03035	2,223.90000	2.22390	2,030.350		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,020.35000		2.02035	2,213.90000	2.21390	2,020.350		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			5.07717		105.90620	5.07127	105.91421		0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,660.52000		68.66052	68,668.53000	68.66853	68,660.520	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.01916		107.40113	5.01173	107.40927		0.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	110.73000		0.11073	115.10000	0.11510	110.730	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	362.38000		0.36238	358.61000	0.35861	362.380	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	114.26000		0.11426	118.72000	0.11872	114.260	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	354.91000		0.35491	351.23000	0.35123	354.910	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	117.89000		0.11789	122.42000	0.12242	117.890	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	347.54000		0.34754	343.93000	0.34393	347.540	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.89322		104.43851	4.88346	104.44683		0.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	437.03000		0.43703	444.09000	0.44409	437.030	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	124.98000		0.12498	123.72000	0.12372	124.980	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	424.78000		0.42478	431.78000	0.43178	424.780	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	129.71000		0.12971	128.39000	0.12839	129.710	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	430.89000		0.43089	437.92000	0.43792	430.890	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	127.33000		0.12733	126.04000	0.12604	127.330	0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.65456		105.85301	4.64065	105.86146		0.52	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	255.39000		0.25539	260.99000	0.26099	255.390	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	191.45000		0.19145	188.60000	0.18860	191.450	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	248.43000		0.24843	253.96000	0.25396	248.430	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	196.61000		0.19661	193.69000	0.19369	196.610	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	252.10000		0.25210	257.66000	0.25766	252.100	0.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Put	194.22000		0.19422	191.33000	0.19133	194.220	0.54	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			225.73014		225.73014	225.67758	225.67758			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,740.14000		2.74014	2,687.58000	2.68758	2,740.140		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	2,730.14000		2.73014	2,677.58000	2.67758	2,730.140		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	2,720.14000		2.72014	2,667.58000	2.66758	2,720.140		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			5.70234		112.43405	5.69742	112.45284		3.38	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,220.85000		99.22085	99,239.64000	99.23964	99,220.850		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			5.73667		109.86167	5.73134	109.88076		3.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	921.41000		0.92141	939.59000	0.93959	921.410		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,016.94000		1.01694	1,016.03000	1.01603	1,016.940		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,496.05000		1.49605	1,516.76000	1.51676	1,496.050		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	593.81000		0.59381	595.43000	0.59543	593.810		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,519.34000		1.51934	1,540.10000	1.54010	1,519.340		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	581.67000		0.58167	583.34000	0.58334	581.670		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,542.79000		1.54279	1,563.62000	1.56362	1,542.790		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	569.71000		0.56971	571.45000	0.57145	569.710		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,632.15000		107.63215	107,651.24000	107.65124	107,632.150		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

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			5.76469		111.34078	5.75891	111.36017		3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,008.47000		2.00847	2,028.10000	2.02810	2,008.470	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	692.09000		0.69209	692.33000	0.69233	692.090	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,563.68000		1.56368	1,582.10000	1.58210	1,563.680	3.32	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	944.13000		0.94413	943.16000	0.94316	944.130	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,963.80000		1.96380	1,983.34000	1.98334	1,963.800	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	713.55000		0.71355	713.70000	0.71370	713.550	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,986.08000		1.98608	2,005.66000	2.00566	1,986.080	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	702.76000		0.70276	702.95000	0.70295	702.760	3.36	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.78877		108.68755	5.78249	108.70723		3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,299.22000		1.29922	1,314.80000	1.31480	1,299.220	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	1,389.42000		1.38942	1,385.32000	1.38532	1,389.420	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	1,267.86000		1.26786	1,283.29000	1.28329	1,267.860	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	1,420.82000		1.42082	1,416.57000	1.41657	1,420.820	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	1,283.27000		1.28327	1,298.78000	1.29878	1,283.270	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	1,404.85000		1.40485	1,400.68000	1.40068	1,404.850	3.18	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			5.89740		110.55966	5.89263	110.58261		4.71	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,676.16000		101.67616	101,699.11000	101.69911	101,676.160	4.99	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	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.93518		112.12029	5.93010	112.14359		4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,318.67000		2.31867	2,345.79000	2.34579	2,318.670	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	706.35000		0.70635	710.17000	0.71017	706.350	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,350.01000		2.35001	2,377.16000	2.37716	2,350.010	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	692.67000		0.69267	696.52000	0.69652	692.670	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,381.53000		2.38153	2,408.73000	2.40873	2,381.530	4.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	679.19000		0.67919	683.09000	0.68309	679.190	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,892.95000		4.89295	4,919.35000	4.91935	4,892.950	4.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	140.90000		0.14090	144.00000	0.14400	140.900	4.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.96607		109.59903	5.96065	109.62275		4.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,818.43000		2.81843	2,843.63000	2.84363	2,818.430	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	939.53000		0.93953	941.01000	0.94101	939.530	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,847.82000		2.84782	2,873.07000	2.87307	2,847.820	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	926.09000		0.92609	927.62000	0.92762	926.090	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,789.17000		2.78917	2,814.32000	2.81432	2,789.170	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	953.12000		0.95312	954.55000	0.95455	953.120	4.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.99925		111.08342	5.99348	111.10745		4.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	2,027.19000		2.02719	2,048.15000	2.04815	2,027.190	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	1,816.09000		1.81609	1,813.02000	1.81302	1,816.090	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	2,049.69000		2.04969	2,070.73000	2.07073	2,049.690	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	1,797.05000		1.79705	1,794.06000	1.79406	1,797.050	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	2,004.83000		2.00483	2,025.71000	2.02571	2,004.830	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	1,835.28000		1.83528	1,832.13000	1.83213	1,835.280	4.45	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.09370		101.45631	5.08668	101.45940		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,458.20000		30.45820	30,461.29000	30.46129	30,458.200	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.77565		102.88844	4.75799	102.89159		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.74000		0.01774	18.87000	0.01887	17.740	0.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Put	104.70000		0.10470	102.68000	0.10268	104.700	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.18000		0.01818	19.33000	0.01933	18.180	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	103.34000		0.10334	101.34000	0.10134	103.340	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.62000		0.01862	19.79000	0.01979	18.620	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	101.99000		0.10199	100.01000	0.10001	101.990	0.18	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.17422		106.07361	6.17476	106.07068		5.96	0.00	0	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,502.42000		98.50242	98,499.49000	98.49949	98,502.420	6.34	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.21902		107.57095	6.21959	107.56797		5.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,166.58000		3.16658	3,177.44000	3.17744	3,166.580	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	740.97000		0.74097	754.81000	0.75481	740.970	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,203.71000		3.20371	3,214.47000	3.21447	3,203.710	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	727.34000		0.72734	741.08000	0.74108	727.340	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,241.01000		3.24101	3,251.68000	3.25168	3,241.010	5.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	713.92000		0.71392	727.57000	0.72757	713.920	5.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.25859		105.37964	6.25917	105.37672		5.88	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,245.35000		3.24535	3,254.88000	3.25488	3,245.350	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,249.08000		1.24908	1,261.53000	1.26153	1,249.080	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,180.29000		3.18029	3,189.91000	3.18991	3,180.290	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,282.38000		1.28238	1,294.92000	1.29492	1,282.380	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,212.75000		3.21275	3,222.33000	3.22233	3,212.750	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,265.64000		1.26564	1,278.14000	1.27814	1,265.640	6.02	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.30360		106.80689	6.30421	106.80394		5.71	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	2,151.02000		2.15102	2,159.83000	2.15983	2,151.020	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	2,604.96000		2.60496	2,616.72000	2.61672	2,604.960	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	2,105.06000		2.10506	2,113.87000	2.11387	2,105.060	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	2,656.30000		2.65630	2,668.06000	2.66806	2,656.300	5.70	0.00	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	Call	2,127.97000		2.12797	2,136.77000	2.13677	2,127.970	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	2,630.55000		2.63055	2,642.30000	2.64230	2,630.550	5.70	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.28691		105.12823	6.28738	105.12536		6.75	0.00	0	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,083.76000		96.08376	96,080.89000	96.08089	96,083.760	7.11	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.33308		103.21631	6.33358	103.21335		6.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,554.98000		3.55498	3,568.13000	3.56813	3,554.980	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	896.68000		0.89668	912.79000	0.91279	896.680	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,596.03000		3.59603	3,609.08000	3.60908	3,596.030	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	880.50000		0.88050	896.51000	0.89651	880.500	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,637.28000		3.63728	3,650.22000	3.65022	3,637.280	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	864.57000		0.86457	880.47000	0.88047	864.570	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,820.54000		6.82054	6,824.98000	6.82498	6,820.540	7.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	197.50000		0.19750	204.90000	0.20490	197.500	7.30	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.37345		104.60591	6.37396	104.60298		6.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,653.21000		3.65321	3,664.78000	3.66478	3,653.210	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,521.28000		1.52128	1,535.78000	1.53578	1,521.280	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,689.52000		3.68952	3,701.05000	3.70105	3,689.520	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,501.72000		1.50172	1,516.18000	1.51618	1,501.720	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,617.05000		3.61705	3,628.68000	3.62868	3,617.050	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,541.03000		1.54103	1,555.59000	1.55559	1,541.030	7.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.41464		102.62610	6.41517	102.62316		6.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,463.27000		2.46327	2,473.81000	2.47381	2,463.270	6.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Put	3,102.81000		3.10281	3,116.29000	3.11629	3,102.810	6.93		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	2,490.15000		2.49015	2,500.68000	2.50068	2,490.150	6.94		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	3,073.70000		3.07370	3,087.17000	3.08717	3,073.700	6.94		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	2,436.57000		2.43657	2,447.10000	2.44710	2,436.570	6.93		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	3,132.12000		3.13212	3,145.59000	3.14559	3,132.120	6.93		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			8.03169		83.71699	8.01709	83.84671		15.58		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	73,767.88000		73.76788	73,897.60000	73.89760	73,767.880	16.22		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.22		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	2,077.86000		2.07786	2,192.22000	2.19222	2,077.860	15.58		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,359.83000		2.35983	2,344.47000	2.34447	2,359.830	15.58		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.09952		81.75434	8.08450	81.88590		16.43		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	6,309.27000		6.30927	6,431.93000	6.43193	6,309.270	16.68		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,704.98000		1.70498	1,696.08000	1.69608	1,704.980	16.68	3,529,308.60	2,070	3,200.00	
R209	On 07/11/2013	Bond Future	8.79	Call	7,099.36000		7.09936	7,225.35000	7.22535	7,099.360	16.77		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,388.57000		1.38857	1,383.00000	1.38300	1,388.570	16.77		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,156.86000		7.15686	7,283.05000	7.28305	7,156.860	16.77		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,367.99000		1.36799	1,362.62000	1.36262	1,367.990	16.77		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,214.49000		7.21449	7,340.89000	7.34089	7,214.490	16.78		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,347.66000		1.34766	1,342.50000	1.34250	1,347.660	16.78		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,385.60000		11.38560	11,519.08000	11.51908	11,385.600	17.05		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	431.41000		0.43141	433.33000	0.43333	431.410	17.05		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.16154		82.85509	8.14611	82.98849		16.96		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	6,498.53000		6.49853	6,610.19000	6.61019	6,498.530	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,167.28000		3.16728	3,145.54000	3.14554	3,167.280	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	6,400.52000		6.40052	6,511.59000	6.51159	6,400.520	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,231.39000		3.23139	3,209.06000	3.20906	3,231.390	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,449.46000		6.44946	6,560.82000	6.56082	6,449.460	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,199.20000		3.19920	3,177.16000	3.17716	3,199.200	17.16	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.22431		80.83218	8.20846	80.96744		17.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	4,079.07000		4.07907	4,162.42000	4.16242	4,079.070	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	7,277.77000		7.27777	7,225.86000	7.22586	7,277.770	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	4,008.81000		4.00881	4,091.42000	4.09142	4,008.810	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	7,388.69000		7.38869	7,336.04000	7.33604	7,388.690	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	4,043.85000		4.04385	4,126.84000	4.12684	4,043.850	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	7,333.07000		7.33307	7,280.80000	7.28080	7,333.070	17.30	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			174.37691		174.37691	174.33798	174.33798			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,386.91000		1.38691	1,347.98000	1.34798	1,386.910		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	1,376.91000		1.37691	1,337.98000	1.33798	1,376.910		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	1,366.91000		1.36691	1,327.98000	1.32798	1,366.910		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.55849		130.55849	130.53565	130.53565			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	568.49000		0.56849	545.65000	0.54565	568.490		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	558.49000		0.55849	535.65000	0.53565	558.490		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	548.49000		0.54849	525.65000	0.52565	548.490		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			139.04304		139.04304	139.56346	139.56346			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,053.04000		1.05304	1,573.46000	1.57346	1,053.040		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	1,043.04000		1.04304	1,563.46000	1.56346	1,043.040		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	1,033.04000		1.03304	1,553.46000	1.55346	1,033.040		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			7.76682		95.73229	7.74198	95.95625		13.80	0.00	0	6,830.00
R213	On 01/08/2013	Bond Future	91.25	Call	85,117.27000		85.11727	85,341.23000	85.34123	85,117.270	14.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.46	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.83629		93.54687	7.81069	93.77397		14.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,651.79000		7.65179	7,853.59000	7.85359	7,651.790	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,309.58000		1.30958	1,284.28000	1.28428	1,309.580	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,712.19000		7.71219	7,914.43000	7.91443	7,712.190	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,290.12000		1.29012	1,265.26000	1.26526	1,290.120	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,772.72000		7.77272	7,975.38000	7.97538	7,772.720	15.06	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
R213	On 07/11/2013	Bond Future	8.61	Put	1,270.91000		1.27091	1,246.47000	1.24647	1,270.910	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.90089		94.80621	7.87453	95.03650		14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	6,624.43000		6.62443	6,798.80000	6.79880	6,624.430	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,153.72000		3.15372	3,097.80000	3.09780	3,153.720	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,522.93000		6.52293	6,696.20000	6.69620	6,522.930	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,217.47000		3.21747	3,160.45000	3.16045	3,217.470	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	6,573.60000		6.57360	6,747.43000	6.74743	6,573.600	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,185.46000		3.18546	3,129.00000	3.12900	3,185.460	15.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.96339		92.55175	7.93629	92.78507		15.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	4,312.18000		4.31218	4,442.32000	4.44232	4,312.180	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	6,973.32000		6.97332	6,870.14000	6.87014	6,973.320	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	4,239.61000		4.23961	4,368.52000	4.36852	4,239.610	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	7,080.03000		7.08003	6,975.62000	6.97562	7,080.030	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	4,275.81000		4.27581	4,405.34000	4.40534	4,275.810	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	7,026.53000		7.02653	6,922.74000	6.92274	7,026.530	15.21	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.16155		84.68639	8.14184	84.86959		16.92	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	74,238.49000		74.23849	74,421.69000	74.42169	74,238.490	17.68	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.23022		82.59765	8.20994	82.78348		17.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	2,307.15000		2.30715	2,409.82000	2.40982	2,307.150	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	6,303.64000		6.30364	6,220.48000	6.22048	6,303.640	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,242.13000		2.24213	2,343.20000	2.34320	2,242.130	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	6,436.72000		6.43672	6,351.96000	6.35196	6,436.720	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	2,274.50000		2.27450	2,376.37000	2.37637	2,274.500	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	6,369.94000		6.36994	6,285.98000	6.28598	6,369.940	17.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.24807		109.48326	8.22837	109.71919				0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	5,081.29000		5.08129	4,845.36000	4.84536	5,081.290			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	4,951.74000		4.95174	4,715.81000	4.71581	4,951.740			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	4,822.44000		4.82244	4,586.51000	4.58651	4,822.440			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.31898		106.60776	8.29870	106.84692				0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	5,913.40000		5.91340	5,674.24000	5.67424	5,913.400			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	5,784.07000		5.78407	5,544.91000	5.54491	5,784.070			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	5,655.00000		5.65500	5,415.84000	5.41584	5,655.000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	967.26160		0.09673	968.26510	0.09683	967.262	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	1.26160		0.00013	2.26510	0.00023	1.262	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	868.35810		0.08684	869.92550	0.08699	868.358	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	2.35810		0.00024	3.92550	0.00039	2.358	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	770.28500		0.07703	772.64600	0.07726	770.285	12.46		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	4.28500		0.00043	6.64600	0.00066	4.285	12.46		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	485.46540		0.04855	491.37390	0.04914	485.465	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	407.46540		0.04075	413.37390	0.04134	407.465	13.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	439.00620		0.04390	444.98810	0.04450	439.006	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	461.00620		0.04610	466.98810	0.04670	461.006	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	397.95480		0.03980	403.98940	0.04040	397.955	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	519.95480		0.05200	525.98940	0.05260	519.955	13.73	0.00	0	0.00
Total for Derivatives :											288,844,729.60	89,017	2 394 614.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.96097			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.11500		107.11628	6.11500	107.09874			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.21624			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.13500		111.73388	7.13500	111.71260			0.00	0	50,600,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.15556			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.15772			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.55539	8.00000	47.54525			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.92000		101.83940	7.92000	101.81792			0.00	0	8,000,000.00
AB06	On 27/03/2015	Spot Bond			6.26500		104.51495	6.26500	104.49743			306,985,000.00	49,000	10,200,000.00
AB07	On 07/03/2014	Spot Bond			6.24000		103.89199	6.24000	103.87464			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000	0.00000	100.51732			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			7.37500		110.49231	7.37500	110.47056			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000	0.00000	101.17352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.65000	135.08955	0.65000	135.04412			92,300,000.00	142,000	9,071,000.00
ABCP13	On 07/12/2023	Spot Bond	1.29000	141.17803	1.29000	278.27407			0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03548			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.63255			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.91564			0.00	0	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.30294			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.36197			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.40120			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.52500	110.64606	6.52500	110.62675			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.95265			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.84000	104.91398	6.84000	104.89480			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.30557			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.09324			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00673			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.98070			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.06752			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.27064			0.00	0	500,000.00
ABL8A	On 19/09/2013	Spot Bond	5.94000	104.59358	5.94000	104.57688			11,880,000.00	2,000	700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.23763			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13456			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.40000	128.74088	4.40000	128.68464		2,560,800,000.00	582,000	1,071,000.00	
ABLI03	On 15/03/2015	Spot Bond	1.96000	125.35031	1.96000	125.30373			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.90000	117.26258	1.90000	117.21916			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000	104.25954	2.80000	104.21832			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.67500	121.21008	9.67500	121.17844			0.00	0	3,600,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37623			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42679			0.00	0	2,500,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.50512			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.71838			0.00	0	4,000,000.00
ABLS11	On 29/06/2019	Spot Bond	3.20000	114.12837	3.20000	114.08206			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	31.35926	100.00000	31.28328			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.03000	171.41289	1.03000	171.35347			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.88563	2.76000	151.82579			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.06000	178.82989	1.06000	178.76772			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.52000	179.40629	1.52000	179.34171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	6.67125	73.97091	6.67125	73.95354			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.67125	73.97091	6.67125	73.95354			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.91127	84.61000	14.88624			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.63000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29520			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.77000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.50957	100.00000	39.43461			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.37000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.84000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.92979			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.77405			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.48000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.38000	107.30661	6.38000	107.28809			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.02000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.11000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.04000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.77000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08625			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.05500	118.48529	6.05500	118.46608			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.82000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82179			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.39201	1.74000	108.08747			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.89000	109.57316	1.89000	157.37036			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000	121.96334	2.12000	203.55710			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.21000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.95000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.15500	99.88410	8.15500	99.18687			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.76000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.63000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.98000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.48756			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.97500	113.64351	6.97500	113.62234		174,375,000.00	25,000	3,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.06500	104.64217	6.06500	104.62518		103,105,000.00	17,000	2,500,000.00	
ABS6	On 01/06/2020	Spot Bond	7.64000	107.04903	7.64000	102.92951		137,520,000.00	18,000	2,200,000.00	
ABS7	On 11/09/2026	Spot Bond	8.70000	102.66860	8.70000	102.64484		27,840,000,000.00	3,200,000	1,600,000.00	
ABS9	On 17/03/2016	Spot Bond	6.48500	109.14363	6.48500	109.12470		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.65000	128.93203	0.65000	128.88864		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	124.71520	4.00000	124.66189		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.09000	143.60700	1.09000	283.06333		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.11001	113.60646	-0.11001	128.20859		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	0.93000	131.81948	0.93000	134.42104		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.09909		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.35256		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.18106	100.00000	26.11693		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95695		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95695			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.21500	109.31630	10.21500	109.28671			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.22481			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.68944	100.00000	1.68428			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.23083			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.31595			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.26848			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.06982	100.00000	10.03908			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25702			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.21878			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.93510	11.00000	56.91882			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.44468	100.00000	6.42501			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13587			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11722			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.40978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.48027			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.63859			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40967			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45738			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.47837			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.48041			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.48041			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.49629			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37152			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.49629			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.46453			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.55327			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.34474			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32388			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.23569			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32388			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.42879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.47629			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.49537			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.45722			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22839			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37153			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85838			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.93000	112.42988	7.93000	112.40589			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.25710			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.12000	104.19103	7.12000	104.17089			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.54220			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.66874			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.46599			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	100.56942			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.14652	100.00000	5.38143			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.60439	100.00000	5.59206			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.72854			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	144.70569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	144.73428			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.40962			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.16370			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.16370			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.56942			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03458			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.36190			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.35045			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.59650			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.90741			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.59504			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.45085			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.25766			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47978			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.94056			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22766			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.41537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.91993			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35986			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16347			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38498			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35579			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23225			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19977			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26282			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38116			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31434			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23799			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25900			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.94355	10.23000	101.91592			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.27987			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24754			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.75333			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.29765			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	7.99500	112.85967	7.99500	112.83537			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37538			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.03855	1.75000	107.11948			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25709			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.26077			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35109			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39861			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.30354			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27881			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38912			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34158			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44614			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35109			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.40812			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38151			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.38912			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.34192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.42290			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.44770			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.13626			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.15769			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24741			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.27607			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.45352			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.44233			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55063			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.36060			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53543			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54113			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55063			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.39655			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.47464			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.47464			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	106.78310			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	107.54709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26550			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.25217			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.53965			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.15220			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.46448			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21270			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.65992	100.00000	5.64621			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.13984			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15577			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.16636			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.74926			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.83263			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.94365			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.59693			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.61000	100.54076	6.61000	100.52219			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.78950			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.93025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	7.21500	108.12491	7.21500	108.10408			38,463,165,000.00	5,331,000	6,168,000.00
AIR02	On 30/04/2023	Spot Bond	8.14000	124.71946	8.14000	124.69227			43,956,000,000.00	5,400,000	2,700,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.82765	100.00000	44.71787			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.31500	113.81243	6.31500	113.79321			25,260,000.00	4,000	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.76332	100.00000	42.65859			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.49698	100.00000	12.46932			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.14000	162.29344	2.14000	162.23230			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	102.65471	3.90000	127.34771			1,918,800,000.00	492,000	123,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76126			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59815			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12158			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.46500	111.68881	7.46500	111.66645			89,580,000,000.00	12,000,000	6,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74130			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.77312			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.83861	100.00000	62.68471			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.47595			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.24000	113.49116	6.24000	113.47211			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.40813			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.35500	102.23263	6.35500	102.21516			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.09386			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.82000	103.77722	6.82000	103.75821			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.42500	110.74575	7.42500	110.72369			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.47859			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.82321	108.21928	9.82321	105.75824			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.54351			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.94144	104.74993	9.94144	103.55967			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.95805	104.65768	9.95805	103.50909			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.54336			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.97467	104.98749	9.97467	103.51299			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.56421	106.30685	10.56421	106.21477			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.58210			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.58210			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.58215			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.07321	103.90402	10.07321	102.99968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	10.03346	106.56836	10.03346	103.80739			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.94144	104.74993	9.94144	103.55967			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.88867	106.21141	9.88867	104.25779			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.04119	98.53762	9.04119	103.78517			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.49692			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48244			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48244			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.39798			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.02358	103.33935	10.02358	102.57383			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.20000	104.76345	10.20000	104.73447			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.20206	10.22500	101.99764			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.06296			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34981			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.24918	12.22500	101.49810			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.45941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	9.86500	64.08221	9.86500	104.58897			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41334			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45174			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45174			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.39490			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05157			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.82321	108.46963	12.82321	106.15003			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.97464	106.37214	13.97464	106.25174			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.84341	106.26730	12.84341	104.69113			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.94933			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.94933			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.94933			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.02562			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.30981	100.00000	8.29404			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.65240	100.00000	21.59937			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.70611	100.00000	19.65785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.16427	100.00000	12.13448			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.17432	100.00000	12.14483			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.70718	100.00000	14.67116			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.74352	100.00000	12.71231			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	57.61943	100.00000	57.51011			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.65571			0.00	2,000,000	1,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.58228			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62097			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.00000	111.61456	1.00000	176.79509			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.06000	102.69930	7.06000	159.50104			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.06000	103.93764	7.06000	159.63991			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.44500	106.93105	7.44500	106.90969			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.47335			0.00	0	19,500,000.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16171			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.17478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.74622			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49357			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.62476			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.29414			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.00626	100.00000	53.87543			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	92.32081	100.00000	92.09889			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.66500	103.07958	6.66500	103.06122			0.00	0	102,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.80258			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.67159			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68665			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.73682			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78694			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92696			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.04927	100.00000	6.03445			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.50319			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54242			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54635			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59337			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65599			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.91723	100.00000	5.90273			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.91723	100.00000	5.90273			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29557			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40823			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.43894			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.19500	107.04529	7.19500	107.02473			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53108			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69474			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.06500	107.82271	6.06500	107.80491			109,170,000.00	18,000	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.10596			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.02734			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.60250			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.12278			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.46459	100.00000	6.44893			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.14794			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.12321			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13024			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.14303			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.19589			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.28367			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.35688			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.17287			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37162			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.75188			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.56929	100.00000	11.54096			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.64000	109.48272	6.64000	109.46328			66,400,000.00	10,000	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	8.07500	118.76938	8.07500	118.74383			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.84004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.64111			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.77500	107.75597	7.77500	107.73363			54,425,000.00	7,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.77500	108.82750	9.77500	108.79928			127,075,000,000.00	13,000,000	6,500,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.71260			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.02500	110.21221	10.02500	110.18243			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.48456			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.96500	105.23668	7.96500	105.21434			230,985,000.00	29,000	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.15711			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.46500	105.57344	10.46500	105.54370			39,767,000,000.00	3,800,000	1,900,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51511			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.00516			0.00	2,000,000	1,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.42087			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.75500	81.10496	8.75500	99.21609			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.89000	129.58875	8.89000	129.55779			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.74000	125.48135	8.74000	125.45186			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.22000	124.21210	8.22000	124.18490			138,096,000,000.00	16,800,000	35,400,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.66952			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.32500	106.16925	10.32500	106.14021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.33622			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	101.32602			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.52456			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.93098			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	102.34868			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.36211			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.36211			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.36211			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.95764			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.37166			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.27617			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.19975			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.30735			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.11726			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.30400			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.27612			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.20927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.32168			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13614			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12993			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95226			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39075			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32392			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34296			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.77500	103.93955	9.77500	103.91253			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.35500	102.73079	7.35500	102.71056			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22967			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.75346			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06644			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06644			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31776			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.07424	100.00000	24.01592			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.87883	100.00000	23.82098			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392	0.00	0	0.00			
CLN167	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.40969	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	61.53298	100.00000	61.38392	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	61.90048	100.00000	61.74888	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.97371	0.00	0	0.00			
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.87886	0.00	0	0.00			
CLN184	On 01/07/2021	Spot Bond	10.11000	104.14307	10.11000	104.11470	0.00	0	0.00			
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.87886	0.00	0	0.00			
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94486	0.00	0	0.00			
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.83850	0.00	0	0.00			
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.08560	0.00	0	0.00			
CLN191	On 23/08/2016	Spot Bond	2.76000	100.72958	2.76000	110.92919	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511		0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	107.85062	3.14000	110.87989		0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.01924	8.25000	101.99684		0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.20546		0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.87886		0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.87886		0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	115.78872	3.10000	110.49014		0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	115.61937	2.40000	110.33062		0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.04645		0.00	0	0.00
CLN210		On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.58736		0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.92672		0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81996		0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83146		0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.11500	105.14639	7.11500	105.12630		0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.86984		0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85680		0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.69983		0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71176		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	7.16500	105.31803	7.16500	105.29777			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.16500	105.31803	7.16500	105.29777			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.21500	104.25778	7.21500	104.23748			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44786			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61193			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23618			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.24449			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.74173			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.74173			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.09785	100.17539	51.97144			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.03222			0.00	0	7,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.27428			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46993			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.02011			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.42708	9.35000	102.40124			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.42708	9.35000	102.40124			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03402			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03413			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.08264			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33577			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07958			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13476			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13476			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13476			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13476			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13476			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16616			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22707			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.79500	110.23557	7.79500	110.21267			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.70755			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.15497			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20418			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20418			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55146			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66730			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.14057			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95322			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33207			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32256			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34293			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.12856			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.04053			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.04220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33911			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.84472			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83559			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22106			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11362			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28452			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50314			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50314			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50314			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50314			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.36491			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.98163			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41877			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41877			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40135			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24908			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40135			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.55662			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24913			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24913			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24419			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.34778	100.00000	6.33241			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.52213			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.31715			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.43500	100.91662	9.43500	101.02827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	9.95500	103.64435	9.95500	102.56471			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18260			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.57341			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.30919			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67583			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.62116			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.35474	8.80500	100.68135		21,132,000,000.00	2,400,000	1,200,000.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.20509			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	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.61326			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25019			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.20181			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.12640			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15138			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15138			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15138			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.97494	100.00000	24.91906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	24.97494	100.00000	24.91906	0.00	0	0.00			
CLN42	On 18/04/2028	Spot Bond	7.01000	35.85864	7.01000	36.47033	0.00	0	0.00			
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	164.52948	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	0.00063	100.00000	0.00063	0.00	0	0.00			
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00063	100.00000	0.00063	0.00	0	0.00			
CLN81	On 18/04/2028	Spot Bond	7.44500	106.93105	7.44500	133.74252	0.00	0	0.00			
CLN88	On 28/04/2028	Spot Bond	7.06000	36.15671	7.06000	159.50104	0.00	0	0.00			
CLN89	On 02/03/2028	Spot Bond	7.06000	36.54396	7.06000	159.63991	0.00	0	0.00			
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.26672	0.00	0	0.00			
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.12364	0.00	0	0.00			
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00101	0.00	0	0.00			
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00101	0.00	0	0.00			
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.46692	0.00	0	0.00			
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.36007	0.00	0	0.00			
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38111	0.00	0	0.00			
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99493	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38912			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67583			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24837			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.66500	114.55414	7.66500	110.12745			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.56500	110.24807	7.56500	105.73201		105,910,000.00		14,000	207,000.00
COJ05	On 05/06/2023	Spot Bond	8.66500	129.28350	8.66500	123.16082		0.00		0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.11500	113.52849	7.11500	113.50669		0.00		0	0.00
COJ07	On 23/03/2021	Spot Bond	8.25500	116.29906	8.25500	116.27349		0.00		0	0.00
COT01	On 03/04/2023	Spot Bond	8.74500	103.77452	8.74500	103.75026		0.00		0	0.00
COT02	On 03/04/2028	Spot Bond	9.79000	104.73692	9.79000	104.70957		0.00		0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99578	9.46000	24.99578		0.00		0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.99996		0.00		0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.01754		0.00	40,000,000		20,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91262		0.00		0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.48689		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	101.19855		0.00	1,000,000		1,000,000.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05839		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	10.11500	108.81564	10.11500	109.61785			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.49211			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.70000	101.34753	6.70000	102.27042			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43356			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.47822			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.55413			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.40206			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.11500	103.52113	6.11500	103.50404			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.91500	131.80414	5.91500	124.30342			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.89000	116.44506	6.89000	116.42328		16,963,180,000.00	2,462,000	39,600,000.00	
DV23	On 27/02/2023	Spot Bond	7.42500	120.15739	7.42500	120.13319		60,959,250,000.00	8,210,000	90,800,000.00	
E170	On 01/08/2020	Spot Bond	6.50000	144.00876	6.50000	143.98332		19,500,000,000.00	3,000,000	27,500,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.43354			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.95323			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94931			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.94639			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.64833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.31554			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.32000	124.20631	1.32000	124.16229		633,600,000.00		480,000	15,120,000.00
EL29	On 19/11/2029	Spot Bond	1.39000	111.16859	1.39000	111.12897			0.00	0	195,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.10500	116.68066	8.10500	116.65506			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.00500	117.80818	8.00500	117.78305			0.00	0	1,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.84000	109.06675	8.84000	109.04112			0.00	0	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	9.49500	97.65377	9.49500	98.63129			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.16242			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.35497			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11693			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.78501	100.00000	39.68863			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.32995	100.00000	52.20318			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	83.50086	100.00000	83.31530			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.37410	3.00000	125.32401			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.07500	110.53510	10.07500	110.50508			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.37202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.73234			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05129			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.38500	87.39755	8.38500	102.22524			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.25088			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.22990			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.22259			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25572			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.24646			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20398			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.21211			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.21863			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20496			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.20504			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.21462			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.53500	106.54240	5.53500	106.52651			0.00	0	14,148,000.00
ES18	On 20/04/2018	Spot Bond	6.14500	113.94551	6.14500	113.92667			129,045,000.00	21,000	206,021,000.00
ES23	On 25/01/2023	Spot Bond	6.95500	124.58933	6.95500	124.56580			0.00	0	246,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	7.61500	103.13223	7.61500	103.11117			746,270,000.00	98,000	58,798,000.00
ES33	On 15/09/2033	Spot Bond	8.55000	91.49486	8.52500	91.69505			108,439,650,000.00	12,683,000	1,048,152,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.02250			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76742			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.94990			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13167			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.95375	100.00000	10.92722			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.65946	100.00000	10.63364			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26556			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27500			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30517			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32212			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.16500	105.31559	6.16500	105.29822			184,950,000.00	30,000	13,400,000.00
FRB05	On 21/12/2018	Spot Bond	7.86500	106.54369	7.86500	106.52111			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.26687			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26681			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.66785			0.00	0	100,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.06458			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	9.66500	115.12498	9.66500	115.09514			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.77965			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.80093	100.00000	72.61488			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.03000	132.54037	1.03000	133.38321			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.13000	143.11725	1.13000	282.09768			0.00	0	600,000.00
FRBI28	On 31/03/2028	Spot Bond	1.87000	109.84453	1.87000	157.76020			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000	125.76609	2.01000	209.90451			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.32500	117.85974	6.32500	117.83980			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.42895	100.00000	29.36417			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.42895	100.00000	29.36417			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14100	55.58178	8.14100	54.85211			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.47421	9.50500	34.56916			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.23980	9.74000	33.32997			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	93.49436	100.00000	93.26063			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.86354			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.35381			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.45764			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07265			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07265			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.87187			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.07012			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65777			0.00	0	0.00
FRC11	On 27/05/2013	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	101.96679			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40974			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56621			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.81628			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.20039	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.20039	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.93612			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55063			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91105			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46894			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.44464			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.29714			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52213			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16101	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.80870			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17043			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.63037			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74423			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.05878			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.90537			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.15151			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.28768			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.05311			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.98684			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.77267			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.73853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20070			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17233			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.09475			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20448			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.85799			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.62863	100.09221	12.59801			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36439			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.31225			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.64991			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.86733			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.06064			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.77776			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.52797			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.54708			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.39634			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.43663			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.93948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88944			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29947			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88944			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28327			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.40812			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.63082	13.22500	103.81177			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.31686			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.85852			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.85852			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.31876			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.02006			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.93141			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.69500	94.44493	2.69500	97.99022			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.85671			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27034			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24953			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.18477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16598			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14562			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.79195			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53366			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.52418			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73703			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.76370			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85043			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28571			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60592			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.27000	130.15853	2.27000	121.24401			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.55467			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57184			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.25000	119.11183	2.25000	121.42953			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	99.69959	0.23000	117.68370			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.27000	115.83921	2.27000	121.24401			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	108.60572	1.20999	122.41484			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	108.89622	1.28000	124.02346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.68866			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	20.77455	100.00000	20.72422			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.50422			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.17531			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.49594	4.73000	111.44610			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.21618			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.33333			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.54326			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	102.06718			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.82545			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.75302			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.01178			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	99.86001			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	104.23779			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.07798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.24108	100.00000	8.19153			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16959			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.02000	101.57539	10.02000	100.72272			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02698			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.83000	102.18294	6.83000	101.32261			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.49936			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46476			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54148			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.63553			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69447			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.18569	3.35000	138.12919			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19998			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.65473			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.71702			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.33618			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.85975			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.50217			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.40261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	1.64000	137.04396	1.64000	270.12289			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.14000	142.99513	1.14000	281.85689			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.86000	134.51926	1.86000	265.14495			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.40000	111.89037	1.40000	129.62171			0.00	0	8,900,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.56528			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.00000	129.65059	1.00000	129.60569			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.79405			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.97249			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58160			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.43978			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.25697			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22000	103.26890	2.22000	103.22970			0.00	0	0.00
FRS67	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79795	100.00000	0.79602			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.60044	104.97509	11.57110			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20526			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.15771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.36294			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.57765	101.07593	18.53221			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.66778	100.44759	9.64427			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23010			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.80413	100.76967	16.76313			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.60084			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39593			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40341			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49765			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000	113.34622	1.84000	113.30443			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.19617			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16178			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76870			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.41000	106.76763	1.41000	111.84512			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.03943			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.44000	106.34403	1.44000	111.49751			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.48500	105.67459	5.48500	105.65905			32,910,000.00	6,000	6,000.00
FRX15	On 14/03/2015	Spot Bond	5.66500	107.00007	5.66500	106.98383			130,295,000.00	23,000	2,623,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	6.16500	107.03233	6.16500	107.01468			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.50500	109.10896	6.50500	109.08999			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.64500	117.13305	6.64500	117.11213			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.33000	108.83293	7.33000	108.81165		212,570,000.00		29,000	29,000.00
FRX23	On 28/02/2023	Spot Bond	8.27500	97.61686	8.27500	98.40782			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.25000	123.41643	8.25000	123.38903		23,100,000,000.00		2,800,000	6,400,000.00
FRX31	On 21/02/2031	Spot Bond	8.87500	108.07807	8.87500	108.05215		131,350,000,000.00		14,800,000	12,400,000.00
FRX45	On 14/04/2045	Spot Bond	9.52000	85.84535	9.52000	85.82354			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.80360			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.03596			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.92793			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.77500	106.86912	7.77500	106.84685		26,435,000,000.00		3,400,000	1,700,000.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	82.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42388			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.69652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	98.85835			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16183			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36532			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.29320			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.07512			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.98841			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.79463			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.03420			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.57428			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.58799			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.61445			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.81098	100.00000	2.80476			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.64728			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.69282			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.78957			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.01012			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.79788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.36718			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.15785			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.43975			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	100.00000	33.25911	100.00000	33.01264		90,000,000,000,000.00	900,000,000	1,300,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.27275			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.73145			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40367			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.49032			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61159			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39316			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.69211			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.69211			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	97.00205	100.00000	96.76887			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72577			0.00	40,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74741			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.71858	104.97347	6.71858	102.66201			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.96411			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75291			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.78537			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.07248	104.98860	7.07248	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.31575			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80175			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83416			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.52423	105.01480	7.52423	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.55995			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86681			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89374			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.21096			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.96474			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.80387			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.91138			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	6.70000	120.33174	6.70000	120.30982			214,400,000.00	32,000	30,032,000.00
HWAY23	On 07/12/2023	Spot Bond	0.91000	145.83563	0.91000	287.45759			0.00	0	79,750,000.00
HWAY24	On 07/12/2024	Spot Bond	0.89000	150.25669	0.89000	287.95083			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.54500	109.86614	8.54500	109.84075			85,450,000.00	10,000	22,010,000.00
HWAY35	On 31/07/2035	Spot Bond	8.54000	110.03087	8.54000	110.00545			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	119.22416	0.80000	119.18355			1,671,200,000.00	2,089,000	694,536,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	114.25813	1.82000	114.21600			282,396,660,000.00	155,163,000	800,198,000.00
I2050	On 31/12/2050	Spot Bond	1.92000	121.73689	1.92000	121.69168			226,560,000,000.00	118,000,000	386,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.21500	109.08933	6.21500	109.07118			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.97204			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.70402			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.12324			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34248			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.91471			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.64500	103.39099	6.64500	103.37263			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.71500	108.95775	6.71500	108.93820			0.00	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	7.12500	113.50542	7.12500	113.48383			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.57500	102.50011	6.57500	102.48200			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.63644			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.15518			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.20000	108.89771	3.20000	108.85345			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.53500	107.25790	6.53500	107.23885			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.43994			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.46803			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.04999	108.55717	0.04999	127.48946			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.00000	115.40398	1.00000	133.69360			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98526			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03172			0.00	31,000,000	131,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.09500	108.11572	7.09500	108.09513		28,380,000,000.00		4,000,000	2,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49669			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23048			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.24090			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.29500	106.68461	7.29500	106.66361			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.79000	99.93602	7.79000	99.91492		101,270,000.00		13,000	13,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.45466			0.00	100,000,000	265,000,000.00
IBL49	On 02/04/2018	Spot Bond	6.92500	88.76644	6.92500	102.79221			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00185	100.00000	0.00184			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.55475	5.00000	100.54119			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.55475	5.00000	100.54119			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.63669	5.00000	101.62282			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.55475	5.00000	100.54119			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.83214	4.00000	100.82129			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.34211			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.24944			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.35187			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.21500	112.66931	8.21500	112.64454			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.14843			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.14843			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.25093			0.00	3,000,000	1,500,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.79052	100.00000	8.76923			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05531			0.00	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	100.67147			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46615			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.21500	102.93744	8.21500	102.91493			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02913			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.22845			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19904			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.46344			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.75687	100.00000	3.74433			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.70040	5.40000	98.61400			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	100.00000	79.17570	100.00000	100.00000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	99.92813	5.25000	99.84203			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.82769	5.25000	99.74176			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.72746	5.25000	99.64170			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.52311	5.30000	99.43689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 23/07/2013	Spot Bond	5.30000	99.22199	5.30000	99.13629			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.00399	5.40000	98.91706			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.90259	5.40000	98.81583			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.80139	5.40000	98.71481			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	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	66.97248	100.00000	66.84982			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42532			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31107			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.82321	107.05629	9.82321	105.00693			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.82321	104.47588	9.82321	103.34995			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.44211			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.08718			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.41093			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.00117	6.50000	100.98352			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50314			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.07918			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	100.52862	100.25042	100.25917			0.00	0	0.00
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	100.01472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	21.07350	100.00000	21.02245			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17192			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04735			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85079			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85079			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13577			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13577			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.24161			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.34769			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.00271			0.00	0	0.00
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	100.01454			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01422			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21157			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23308			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.24207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34440			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.04735			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04555			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03266			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.72796			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68568			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.69680			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	100.00000	76.76093	100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.50395			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.50395			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.81488			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.16347	100.00000	67.99834			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.39797			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90992			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959		68,000,000,000,000.00	680,000,000	540,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88031			0.00	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	100.79204			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.80992			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.82188			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.22500	106.35285	7.22500	106.33222			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.29000	103.70191	6.29000	103.68445			25,160,000.00	4,000	4,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.74621			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.37500	110.43039	7.37500	110.40867			184,375,000.00	25,000	12,525,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.98522			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.04349			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47026			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.39500	110.52230	7.39500	110.50025			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.49554			0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.83451			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.09000	106.11202	2.09000	122.92534			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.05000	101.70053	3.05000	136.55975			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.19439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.00681			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.99824			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.63478			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.31094			0.00	3,400,000	1,700,000.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.64525			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.80000	96.14542	2.80000	96.94663			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	96.06527	2.80000	99.21716			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.75272			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.13697			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19904			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.36500	113.83046	10.36500	113.79921		41,460,000,000.00	4,000,000	2,000,000.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.70672			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.05000	100.62123	3.05000	136.55975			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 20/06/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.19341	5.30000	99.10776			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.07655	5.40000	98.98949			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.78695			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03672			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.31468			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55311			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.55731			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.52058			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95093			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.33649			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.47818			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45802			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20634			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.15102			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.13693			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42480			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50109			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	82.88288	100.00000	82.69663			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.24376	100.00000	55.10847			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.30888	100.00000	65.14893			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	51.05327	100.00000	50.89388			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.55668			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.51152	100.00000	28.44169			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.82175			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.86705			0.00	2,400,000	1,200,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.75249	100.00000	34.64399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.88158			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.62545			0.00	9,800,000	54,900,000.00
KW01	On 31/10/2027	Spot Bond	7.44000	154.12527	7.44000	154.09468			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.81137			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75752			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.47500	102.92179	7.47500	102.90093		22,716,525,000.00		3,039,000	4,600,000.00
LGL03	On 03/04/2018	Spot Bond	7.52500	69.91847	7.52500	101.61395			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.14932	8.00000	100.12798			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.13918			0.00	15,000,000	27,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.46500	105.44098	10.46500	105.41144			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.34912			0.00	0	1,000,000.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42452			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75248			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36566			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.81607			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.18443			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.93265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ04U	On 19/06/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959		150,000,000,000,000.00	500,000,000	1,000,000,000.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68801			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.83376			0.00	0	0.00
MBF024	On 27/05/2013	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	100.39533			0.00	7,000,000	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.87544			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.73900			0.00	2,000,000	500,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.34930			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.76799			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.87708			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.95257			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24908			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.58957			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.06105	100.00000	58.91640			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.27741	100.00000	56.14107			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	61.41002	100.00000	61.25962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.97848	100.00000	39.88163			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.59941	100.00000	27.53255			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.15482	100.00000	10.13022			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.79205	100.00000	24.73199			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.21500	109.66877	7.21500	109.64754		43,290,000.00	6,000	6,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.51927		0.00	0	0.00	
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.28804		0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.40364		0.00	0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.92205		0.00	0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.92912		0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.96443		0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.63391		0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.76817		0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	6.61000	107.13961	6.61000	107.12058		0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	7.28500	113.04022	7.28500	113.01788		0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	8.08000	115.79280	8.08000	115.76746		0.00	0	0.00	
MET01	On 15/12/2014	Spot Bond	6.00000	108.93804	6.00000	108.92035		0.00	0	11,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.18058			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.22834			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.14000	111.98401	8.14000	112.27674			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.36500	106.22924	6.36500	106.21116			0.00	0	24,800,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.96499			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	7.53500	104.22748	7.53500	104.20630			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.96659			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.23500	104.25487	7.23500	104.23452		108,525,000.00		15,000	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.06000	108.25620	6.06000	108.23834		42,650,280,000.00		7,038,000	5,038,000.00
MTN03	On 13/07/2015	Spot Bond	6.41500	109.28442	6.41500	109.26535		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.18000	114.18289	7.18000	114.16064		86,160,000.00		12,000	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.95500	101.40189	5.95500	101.38575		17,865,000,000.00		3,000,000	3,000,000.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.63355			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.42172			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.18195			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.07205	100.00000	6.05735			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16087	100.00000	0.16048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond	100.00000	6.35750	100.00000	6.34209		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.43535	100.00000	6.41975		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.91073	100.89771	5.89630		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.99038	100.61875	5.97579		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	100.24324		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.24566		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.25171		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.25584		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.26027		0.00	1,360,000	340,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.26429		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.26618		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.29061		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.31889		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16087	100.00000	0.16048		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16087	100.00000	0.16048		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.59500	104.67610	7.59500	104.65490		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.06191		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.96248			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31555			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.55409			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.03296			0.00	250,000,000	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.41500	110.84883	6.41500	110.82981			282,260,000.00	44,000	6,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.93131			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.46500	121.90077	7.46500	121.87649			30,024,230,000.00	4,022,000	5,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.61500	35.07002	9.61500	35.06120			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.46500	106.69997	6.46500	106.68143			0.00	0	19,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75824			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.80148			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.43500	103.04597	6.43500	103.02824			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.54208			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.66500	108.52677	6.66500	108.50744			253,270,000.00	38,000	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13992			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03682			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26487			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00449			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.86720			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.90929			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.09182			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.91457			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	100.63570			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.69553			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.56522			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89957			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.09590			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98391			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.81754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.52557			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.96002			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.27035			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.29038			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.21400			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.95346			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.16719			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.94214			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.90833			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.16500	109.13540	7.16500	109.11452			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.99000	103.00975	5.99000	102.99315			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.84000	104.76395	5.84000	104.74728		134,320,000.00	23,000	2,800,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78799			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.62500	118.41266	10.62500	118.37935			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.13389			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86414			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.15000	160.84077	1.15000	160.78447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	7.19000	115.15186	7.19000	115.12938			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.77168			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.25127			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.78418			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.82000	113.80536	7.82000	114.16213			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.12286			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.60202			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.11654			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.11534			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.12009			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.02000	113.72479	8.02000	116.82629			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.12485			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.12013			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.12292			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.22000	113.64498	8.22000	113.99029		19,728,000,000.00	2,400,000	1,200,000.00	
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.13240			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.12673			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.12480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.16034			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.14892			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.12856			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.27096	3.27500	133.21670			340,600,000.00	104,000	30,052,000.00
NRA014	On 30/04/2014	Spot Bond	5.66500	105.83725	5.66500	105.82119			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	6.95500	129.96153	6.95500	123.81442			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.33500	133.99232	7.33500	133.96610			205,380,000.00	28,000	7,614,000.00
NRA023	On 31/05/2023	Spot Bond	1.04500	176.53031	1.04500	176.46902			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.12000	142.14460	8.12000	135.99120			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.75247			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73247			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.87425			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.51871			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52139			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02794			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.25890			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.02103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.02706			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.40477	100.00000	15.36744			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.61678	100.00000	20.56629			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.66476	100.00000	20.61415			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.69356	100.00000	20.64287			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.38454	100.00000	21.33217			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.15230	100.00000	22.09805			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.95081	100.00000	26.88481			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.97500	107.31419	5.97500	107.29692		227,050,000.00	38,000	8,800,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.91250	100.00000	5.89817			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.02000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.68137	100.00000	31.60377			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34974			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.60068			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39193			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	86.20681	100.00000	86.01481			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08729			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08938			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.95112			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23394			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.16235			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22379			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.52361			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.34669			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28496			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32617			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32418			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42449			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.34618			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.51037			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51046			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.41757			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.67403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.06501			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.09897			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.11425			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.14818			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.29391			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.32775			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.25027			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57766			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.21500	113.00159	5.21500	112.98578			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.46000	93.26949	5.46000	93.25584			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.86000	42.86141	6.86000	42.85347			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.22000	120.44801	5.21500	120.44304		122,772,218,040,000.00	519,582,000	4,126,003,000.00	
R158	On 15/09/2015	Spot Bond	5.21500	120.45989	5.21500	112.98578			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.11500	89.06209	5.11500	89.04987			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.21500	127.54394	5.21500	127.52610			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.04500	84.86615	5.04500	84.85466			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.79000	104.13902	4.79000	104.12546			0.00	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 21/12/2026	Spot Bond	7.05500	134.36554	7.04000	134.49551			48,354,280,380,805.00	853,902,251	1,027,722,365.00
R187P	On 21/12/2026	Spot Bond	6.78000	40.48829	6.78000	40.48087			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.70000	38.30595	6.70000	38.29901			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.65000	294.04755	0.64000	294.20170			186,924,400,000.00	287,576,000	157,753,000.00
R201	On 21/12/2014	Spot Bond	5.09500	109.25686	5.09000	109.24945			681,711,000,000.00	133,800,000	585,290,000.00
R202	On 07/12/2033	Spot Bond	1.52000	223.46332	1.52000	223.38282			4,165,605,296,000.00	740,529,800	1,481,056,200.00
R2023	On 28/02/2023	Spot Bond	6.54500	110.48758	6.54500	110.46825			37,895,866,332,940.00	790,048,332	4,335,491,400.00
R203	On 15/09/2017	Spot Bond	5.68000	111.36091	5.67500	111.36389			19,032,708,720,000.00	350,829,000	5,747,535,000.00
R204	On 21/12/2018	Spot Bond	5.87000	113.49207	5.86500	113.49888			11,380,443,980,150.00	938,746,845	4,351,050,000.00
R2048	On 28/02/2048	Spot Bond	8.18000	108.68039	8.18000	108.65671			2,757,747,940,000.00	337,133,000	3,128,335,000.00
R205	On 31/03/2014	Spot Bond	100.00000	62.45298	100.00000	62.30002			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.16000	104.21373	5.15500	104.20217			185,760,000,000.00	36,000,000	2,354,435,414.00
R207	On 15/01/2020	Spot Bond	6.14000	108.66279	6.14000	108.64463			16,620,863,340,000.00	706,981,000	4,597,324,000.00
R208	On 31/03/2021	Spot Bond	6.25500	104.12485	6.25500	104.10733			30,842,003,917,530.00	930,776,006	8,151,584,000.00
R209	On 31/03/2036	Spot Bond	7.98500	82.91792	7.97000	83.03478			14,489,061,975,000.00	814,535,000	7,913,093,000.00
R210	On 31/03/2028	Spot Bond	1.15000	172.62578	1.15000	172.56535			54,787,150,000.00	47,641,000	350,884,000.00
R211	On 31/01/2017	Spot Bond	0.65000	116.14031	-0.65000	130.67099			0.00	0	118,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.48000	139.25250	0.43000	139.74980		157,860,960,000.00	328,877,000	2,339,001,000.00	
R213	On 28/02/2031	Spot Bond	7.72000	94.81858	7.69500	95.02702		31,581,555,000,000.00	090,875,000	4,537,290,000.00	
R214	On 28/02/2041	Spot Bond	8.09500	84.06588	8.09500	84.04775		38,516,981,400,000.00	758,120,000	0,708,353,597.00	
R224C	On 15/09/2013	Spot Bond	4.85000	98.58523	4.85000	98.57232		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.95000	96.19440	4.95000	96.18162		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.06000	93.74088	5.06000	93.72816		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.27500	91.08474	5.27500	91.07186		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.11500	89.06209	5.11500	89.04987		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.03500	87.03061	5.03500	87.01885		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.04500	84.86615	5.04500	84.85466		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.03500	99.69744	5.03500	99.68373		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.12500	97.20377	5.12500	97.19026		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.14500	94.75556	5.14500	94.74234		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.09500	92.44941	5.09500	92.43663		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	5.18500	89.98993	5.18500	89.97727		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	5.05500	88.00104	5.05500	87.98897		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	5.03500	85.88290	5.03500	85.87117		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	5.09500	83.59953	5.09500	83.58798		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	5.65000	79.75314	5.65000	79.74093			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.70000	77.39022	5.70000	77.37827			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.87000	74.61922	5.87000	74.60736			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.85000	72.56996	5.85000	72.55846			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.83000	70.59069	5.83000	70.57955			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.82000	68.63500	5.82000	68.62418			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.10000	65.42607	6.10000	65.41527			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.08000	63.58287	6.08000	63.57241			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.17500	61.25021	6.17500	61.23997			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.14500	59.56396	6.14500	59.55405			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.11500	57.94101	6.11500	57.93143			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.08500	56.37872	6.08500	56.36944			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.04500	54.92817	6.04500	54.91918			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.00500	53.53575	6.00500	53.52705			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.98000	46.82034	6.98000	46.81152			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.94000	45.44404	6.94000	45.43552			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.90000	44.12528	6.90000	44.11706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	6.86000	42.86141	6.86000	42.85347			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.82000	41.64987	6.82000	41.64220			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.78000	40.48829	6.78000	40.48087			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.74000	39.37436	6.74000	39.36719			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.70000	38.30595	6.70000	38.29901			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.95143			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86723			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06633			0.00	3,400,000	1,700,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.04081			0.00	0	35,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.12609			0.00	5,000,000	2,500,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.45962	100.00000	2.45359			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.51772			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.51097			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.50619			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44937			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11303			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.46136			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.21068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC04	On 06/09/2013	Spot Bond	100.00000	101.62215	100.00000	101.43872			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20748			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07148			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75477			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.16317			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.88207			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.68215			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.43352			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73219			0.00	2,000,000	1,000,000.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20501			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91454			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.08652			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64346			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.88637			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79063			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87329			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12139			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.58160			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99448			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.74768			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.96152			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.43078			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.08718			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.75182			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.46361	12.35000	106.42837			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.78551			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.88313			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.10646	100.00000	12.07713			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.10646	100.00000	12.07713			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.95930			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.82470	100.00000	51.69915			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.04228			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.84930	5.25000	101.83472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.92234	100.00000	1.15010			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.26054	100.00000	6.24521			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.23828	100.00000	9.21590			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.48511			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.19273			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.61500	114.82832	7.61500	114.80487		67,080,535,000.00	8,809,000	8,900,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.27311			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.51500	113.39997	6.51500	113.38021			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.02983			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	7.72500	107.19432	7.72500	107.17200		92,700,000,000.00	12,000,000	21,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.70693			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.49014			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.57472			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.72043			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.70646			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.51500	105.86451	6.51500	105.84607		84,695,000.00	13,000	14,300,000.00	
SBK9	On 10/04/2018	Spot Bond	7.46500	104.88778	7.46500	104.86678		59,720,000.00	8,000	6,400,000.00	
SBK11	On 09/04/2014	Spot Bond	0.95000	131.36287	0.95000	131.31762		467,400,000.00	492,000	146,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.81494			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.67500	117.05537	6.67500	117.03449			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.53500	117.37624	6.53500	117.35573			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.46500	117.53712	6.46500	117.51679			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.07500	105.97258	7.07500	105.95256			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.61000	117.20420	6.61000	117.18349			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.57500	117.28445	6.57500	117.26383			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.33647			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91258			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.48538			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06709			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.17389			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	85.84023	100.00000	85.64335			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.72500	109.67788	6.72500	109.65816			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.37578			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.17672			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.23825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000	1.64387	100.00000	1.64021			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22843			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.90500	117.78741	7.90500	117.76232			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.69000	110.85475	8.69000	110.82913		55,616,000,000.00	6,400,000	3,200,000.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.28232			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.58318			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01909			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.02181			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.35500	107.37047	7.35500	107.34940		441,300,000.00	60,000	60,000.00	
SBS3	On 25/05/2026	Spot Bond	7.74000	103.83575	7.74000	103.81432			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.95500	104.23917	7.95500	104.21708		111,370,000.00	14,000	14,000.00	
SBS9	On 07/07/2016	Spot Bond	6.39500	118.44677	6.39500	118.42618		140,690,000.00	22,000	122,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.65707	0.70000	123.61530		53,200,000.00	76,000	2,838,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.17000	142.62949	1.17000	281.13595			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.04999	109.80707	0.04999	127.48946			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.10000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.23064	100.00000	100.00000	4.22039			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.54691	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.61999	111.43892	0.61999	0.61999	124.96568			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.00117	6.50000	6.50000	100.98352			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.50009			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.07931			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.16370			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.49270			0.00	6,000,000	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.77500	106.99775	7.77500	7.77500	106.97533			101,075,000.00	13,000	13,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.33637			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90783			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.88000	103.48632	5.88000	103.46985			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.51500	111.67920	6.51500	111.65942			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.09000	108.83156	6.09000	104.16598			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.12500	105.78553	7.12500	105.76541			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31603			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.14374			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34729			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.14488			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.97500	111.28204	6.97500	111.26108			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09602			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.75404			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.78567			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.93500	101.60772	7.93500	101.58611		63,773,595,000.00	8,037,000	41,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.90727			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27936			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.65874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	6.86300	100.41786	6.86300	100.39936			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	6.92500	100.04915	6.92500	100.03055			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.33500	107.37408	6.33500	107.35567			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.40000	101.91654	7.40000	101.89607			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39131			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.85500	106.80049	6.85500	106.78093			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.11500	118.34590	6.11500	118.32653			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	109.85420	1.55000	110.23332			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.81500	106.37561	6.81500	108.89838			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.80410			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.70058			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.80583			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		74,500,000,000,000.00	745,000,000	403,000,000.00	
SY1004	On 29/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			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	99.87079			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.69773			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.09432			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.30873			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.82694			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16492			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12048			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01682			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90534			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.89152			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.86206			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87466			0.00	4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.81500			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.77500	116.53139	5.77500	116.51327			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.60000	112.53809	7.60000	112.51515		68,400,000,000.00	9,000,000	4,500,000.00	
T018	On 15/07/2014	Spot Bond	100.00000	50.32884	100.00000	50.21622			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.93510	100.00000	39.83730			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.28786	100.00000	14.25324			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.36500	102.84363	6.36500	102.82613			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.77436			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28258			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.13964			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.44643			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.02507			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.49623			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.46500	109.21883	6.46500	109.19963			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.33433			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.19268			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.24079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.72094			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.74300			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.84025	7.83000	102.81844			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70879			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73638			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.51803			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.70879			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.73638			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.75793	7.16000	102.52016			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.79041			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78599			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.89164			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87735			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.30712			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25814			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74931			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.40191	101.06155	6.38609			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.70438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.95455			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.80363			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.84766			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.31146			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71703			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.73262			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74374			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.73262			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.74374			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.74931			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72594			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74374			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80491			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.80491			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80491			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89380			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.91601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.88825			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33118			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.35878			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34775			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.13298			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.16500	109.32894	7.16500	109.30792			100,310,000.00	14,000	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.31500	99.87322	6.31500	99.80077			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.61500	110.42468	6.61500	110.40515			6,886,215,000.00	1,041,000	1,008,941,000.00
TN20	On 17/09/2020	Spot Bond	7.23500	120.35385	7.23500	120.33060			7,473,755,000.00	1,033,000	311,030,000.00
TN23	On 06/11/2023	Spot Bond	7.56000	123.79241	7.56000	123.76745			0.00	0	109,088,000.00
TN25	On 19/08/2025	Spot Bond	8.03000	113.91478	8.03000	113.89001			89,936,000,000.00	11,200,000	239,300,000.00
TN27	On 14/11/2027	Spot Bond	8.07000	107.38789	8.07000	107.36479			84,323,430,000.00	10,449,000	23,249,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.24665			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.25220			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.25942			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.26011			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.29547			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.36875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90436			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.94114			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.96318			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97323	10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97390	9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97421	100.00000	9.94850			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97313			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98574			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.98407			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.26528			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.95841			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.25335			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.78358			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.16498			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.60570			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.96437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	100.00000		50.09504	100.00000	100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.78781			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.72945			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.70027			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.64192			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.62733			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.59815			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.54182			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.58575			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.30637			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.21884			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.18966			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.11671			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.10024			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000		93.46503	100.00000	93.23253			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.68801			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.25377			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.60040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.21966			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.65500	120.13135	7.65500	120.10684		33,682,000,000.00	4,400,000	2,200,000.00	
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.45329		0.00	0	0.00	
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81246		0.00	0	0.00	
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13894		0.00	0	0.00	
UTR40	On 10/09/2017	Spot Bond	8.01500	109.85554	8.01500	109.83209		19,236,000,000.00	2,400,000	1,200,000.00	
VIP1A5	On 07/11/2013	Spot Bond	100.00000	85.68947	100.00000	85.49383		0.00	0	0.00	
VIP1B3	On 07/11/2013	Spot Bond	100.00000	85.59650	100.00000	85.40961		0.00	0	0.00	
VIP1C3	On 07/11/2013	Spot Bond	100.00000	85.81579	100.00000	85.61986		0.00	0	0.00	
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93089		0.00	0	0.00	
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97622		0.00	0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.37297		0.00	0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.38648		0.00	0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38710		0.00	0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.09613		0.00	0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.12997		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD008	On 08/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064		117,600,000,000,000.00	176,000,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.58000		0.00	0	0.00	
WS04	On 30/05/2016	Spot Bond	5.57500	118.88985	5.57500	118.87179		61,325,000.00	11,000	93,011,000.00	
WS05	On 01/08/2018	Spot Bond	0.34000	193.65681	-0.34000	250.76230		0.00	0	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	5.61500	106.35226	5.61500	106.33626		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	6.18000	109.89665	6.18000	109.87847		0.00	0	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	6.42000	112.71989	6.42000	112.70053		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	6.76500	112.34106	6.76500	112.32074		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	6.79500	113.47819	6.79500	113.45759		0.00	0	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	5.06500	98.72591	5.06500	98.71238		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	5.12500	97.48797	5.12500	97.47442		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	5.16500	89.91049	5.16500	89.89782		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	5.11500	95.86521	5.11500	95.85198		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	5.12500	94.65439	5.12500	94.64116		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	5.09500	88.67931	5.09500	88.66712		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	5.10500	92.71740	5.10500	92.70449		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	5.16500	89.89782	5.16500	89.88516		0.00	0	0.00	
Z083	On 30/09/2019	Spot Bond	5.81000	69.57429	5.81000	69.56346		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04211	100.00000	0.04203			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.66298	100.00000	28.60859			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.98852	100.00000	11.96578			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.98852	100.00000	11.96578			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.34614	100.00000	11.32462			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.71781	100.00000	10.69748			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.08589	100.00000	10.06676			0.00	0	0.00
Total for j-Bonds :									882,003,475,652,425.00	,687,329,234	97 943 468 058.00
Grand Total:									882,003,764,497,155.00	687,418,251	97 945 862 672.00