



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/05/2013

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	9.02880	9.02880	9.05250	9.05250		11.96	103,163,068.80	11,426	498,697.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.07850	0.00008	0.12020	0.00012	0.078	17.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,821.27850	1.82128	1,797.62020	1.79762	1,821.279	17.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.09960	0.00010	0.14300	0.00014	0.100	19.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,971.29960	1.97130	1,947.64300	1.94764	1,971.300	19.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	7.33570	0.00734	8.78990	0.00879	7.336	16.33	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	868.53570	0.86854	846.28990	0.84629	868.536	16.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	4.95550	0.00496	6.00770	0.00601	4.956	16.75	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	976.15550	0.97616	953.50770	0.95351	976.156	16.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	1.56310	0.00156	2.00340	0.00200	1.563	17.09	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,222.76310	1.22276	1,199.50340	1.19950	1,222.763	17.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	24.82770	0.02483	29.13710	0.02914	24.828	13.98	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	496.02770	0.49603	476.63710	0.47664	496.028	13.98	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	12.97380	0.01297	15.42260	0.01542	12.974	15.19	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	684.17380	0.68417	662.92260	0.66292	684.174	15.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	8.23780	0.00824	9.85730	0.00986	8.238	16.09	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	829.43780	0.82944	807.35730	0.80736	829.438	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	51.96520		0.05197	59.59670	0.05960	51.965	13.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	323.16520		0.32317	307.09670	0.30710	323.165	13.08	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	43.26610		0.04327	49.92180	0.04992	43.266	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	364.46610		0.36447	347.42180	0.34742	364.466	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	35.97720		0.03598	41.75530	0.04176	35.977	13.53	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	407.17720		0.40718	389.25530	0.38926	407.177	13.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	74.52450		0.07452	84.39980	0.08440	74.524	12.63	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	245.72450		0.24572	231.89980	0.23190	245.725	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	62.30250		0.06230	71.00850	0.07101	62.303	12.86	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	283.50250		0.28350	268.50850	0.26851	283.503	12.86	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	55.88970		0.05589	63.94030	0.06394	55.890	12.99	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	307.08970		0.30709	291.44030	0.29144	307.090	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	105.66000		0.10566	118.10980	0.11811	105.660	12.18	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	176.86000		0.17686	165.60980	0.16561	176.860	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	88.88890		0.08889	100.01730	0.10002	88.889	12.41	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	210.08890		0.21009	197.51730	0.19752	210.089	12.41	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	79.99830		0.08000	90.36520	0.09037	79.998	12.54	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	231.19830		0.23120	217.86520	0.21787	231.198	12.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	149.94870		0.14995	165.20080	0.16520	149.949	11.96	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	121.14870		0.12115	112.70080	0.11270	121.149	11.96	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	134.68220		0.13468	149.07820	0.14908	134.682	11.96	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	135.88220		0.13588	126.57820	0.12658	135.882	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	129.82740		0.12983	143.93490	0.14393	129.827	11.96	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	141.02740		0.14103	131.43490	0.13143	141.027	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	308.64360		0.30864	329.39970	0.32940	308.644	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	39.84360		0.03984	36.89970	0.03690	39.844	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	278.01280		0.27801	298.06450	0.29806	278.013	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	49.21280		0.04921	45.56450	0.04556	49.213	11.96	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	241.91230		0.24191	260.95290	0.26095	241.912	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	63.11230		0.06311	58.45290	0.05845	63.112	11.96	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	357.21600		0.35722	378.85260	0.37885	357.216	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	28.41600		0.02842	26.35260	0.02635	28.416	11.96	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	324.50070		0.32450	345.57370	0.34557	324.501	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	35.70070		0.03570	33.07370	0.03307	35.701	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	316.52830		0.31653	337.44620	0.33745	316.528	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	37.72830		0.03773	34.94620	0.03495	37.728	11.96	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	537.56820		0.53757	560.78800	0.56079	537.568	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	8.76820		0.00877	8.28800	0.00829	8.768	12.36	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	444.04180		0.44404	466.71230	0.46671	444.042	11.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	15.24180		0.01524	14.21230	0.01421	15.242	11.97	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	374.03940		0.37404	395.92490	0.39592	374.039	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	25.23940		0.02524	23.42490	0.02342	25.239	11.96	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,828.80340		1.82880	1,852.50520	1.85251	1,828.803	18.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00340		0.00000	0.00520	0.00001	0.003	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.13940		9.13940	9.16450	9.16450		13.16	10,610,843.40	1,161	60,430.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	27.74250		0.02774	29.70060	0.02970	27.743	19.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,888.34250		1.88834	1,865.20060	1.86520	1,888.343	19.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	95.43330		0.09543	101.26070	0.10126	95.433	15.58	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	856.03330		0.85603	836.76070	0.83676	856.033	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	64.95910		0.06496	69.18820	0.06919	64.959	16.64	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,125.55910		1.12556	1,104.68820	1.10469	1,125.559	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	56.29480		0.05629	60.02040	0.06002	56.295	17.07	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,236.89480		1.23689	1,215.52040	1.21552	1,236.895	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	134.70150		0.13470	142.33950	0.14234	134.701	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	645.30150		0.64530	627.83950	0.62784	645.302	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	132.81800		0.13282	140.37440	0.14037	132.818	14.75	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	653.41800		0.65342	635.87440	0.63587	653.418	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	102.10580		0.10211	108.25360	0.10825	102.106	15.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	812.70580		0.81271	793.75360	0.79375	812.706	15.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	209.29770		0.20930	219.99580	0.22000	209.298	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	419.89770		0.41990	405.49580	0.40550	419.898	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	194.34050		0.19434	204.46430	0.20446	194.340	13.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	454.94050		0.45494	439.96430	0.43996	454.941	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	136.61470		0.13661	144.33720	0.14434	136.615	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	637.21470		0.63721	619.83720	0.61984	637.215	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	354.25850		0.35426	369.73350	0.36973	354.258	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	214.85850		0.21486	205.23350	0.20523	214.858	12.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	261.25740		0.26126	273.81540	0.27382	261.257	13.31	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	321.85740		0.32186	309.31540	0.30932	321.857	13.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	225.39180		0.22539	236.68770	0.23669	225.392	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	385.99180		0.38599	372.18770	0.37219	385.992	13.62	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	699.69790		0.69970	721.48090	0.72148	699.698	12.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	60.29790		0.06030	56.98090	0.05698	60.298	12.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	540.22290		0.54022	559.94550	0.55995	540.223	12.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	100.82290		0.10082	95.44550	0.09545	100.823	12.46	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	505.55270		0.50555	524.62360	0.52462	505.553	12.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	116.15270		0.11615	110.12360	0.11012	116.153	12.54	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,841.38820		1.84139	1,866.34910	1.86635	1,841.388	15.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.98820		0.00199	1.84910	0.00185	1.988	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24200		9.24200	9.26850	9.26850		13.96	12,060,810.00	1,305	22,397.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	143.56580		0.14357	150.08480	0.15008	143.566	16.83	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,201.56580		1.20157	1,181.58480	1.18158	1,201.566	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	82.07840		0.08208	86.09150	0.08609	82.078	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,840.07840		1.84008	1,817.59150	1.81759	1,840.078	18.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	250.06860		0.25007	260.06790	0.26007	250.069	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	708.06860		0.70807	691.56790	0.69157	708.069	15.14	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	227.04260		0.22704	236.34530	0.23635	227.043	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	785.04260		0.78504	767.84530	0.76785	785.043	15.42	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	147.38330		0.14738	154.04590	0.15405	147.383	16.74	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,175.38330		1.17538	1,155.54590	1.15555	1,175.383	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	496.84100		0.49684	513.49020	0.51349	496.841	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	282.74100		0.28274	272.89020	0.27289	282.741	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	415.14780		0.41515	429.83540	0.42984	415.148	13.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	373.14780		0.37315	361.33540	0.36134	373.148	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	252.56110		0.25256	262.63970	0.26264	252.561	15.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	700.56110		0.70056	684.13970	0.68414	700.561	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	550.37290		0.55037	568.16770	0.56817	550.373	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	236.27290		0.23627	227.56770	0.22757	236.273	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	523.03360		0.52303	540.25770	0.54026	523.034	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	258.93360		0.25893	249.65770	0.24966	258.934	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	511.31800		0.51132	528.28750	0.52829	511.318	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	269.31800		0.26932	259.78750	0.25979	269.318	13.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,281.06440		1.28106	1,306.06940	1.30607	1,281.064	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	39.06440		0.03906	37.56940	0.03757	39.064	13.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	659.79580		0.65980	679.61860	0.67962	659.796	13.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	167.79580		0.16780	161.11860	0.16112	167.796	13.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	566.12860		0.56613	584.24380	0.58424	566.129	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	224.12860		0.22413	215.74380	0.21574	224.129	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,853.86440		1.85386	1,879.95680	1.87996	1,853.864	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.86440		0.01186	11.45680	0.01146	11.864	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.35110		9.35110	9.37910	9.37910		14.61	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	159.18960		0.15919	165.23790	0.16524	159.190	18.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,808.08960		1.80809	1,786.13790	1.78614	1,808.090	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	140.39610		0.14040	143.34510	0.14335	140.396	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,039.29610		2.03930	2,014.24510	2.01425	2,039.296	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	414.90930		0.41491	427.63290	0.42763	414.909	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	663.80930		0.66381	648.53290	0.64853	663.809	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	411.72620		0.41173	424.38350	0.42438	411.726	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	670.62620		0.67063	655.28350	0.65528	670.626	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	217.75480		0.21775	225.56310	0.22556	217.755	17.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,366.65480		1.36665	1,346.46310	1.34646	1,366.655	17.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	849.12430		0.84912	870.36730	0.87037	849.124	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	198.02430		0.19802	191.26730	0.19127	198.024	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	545.52720		0.54553	560.81930	0.56082	545.527	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	444.42720		0.44443	431.71930	0.43172	444.427	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	418.12310		0.41812	430.91360	0.43091	418.123	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	657.02310		0.65702	641.81360	0.64181	657.023	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,689.48530		1.68949	1,716.42650	1.71643	1,689.485	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	38.38530		0.03839	37.32650	0.03733	38.385	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,238.21050		1.23821	1,263.98070	1.26398	1,238.211	13.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	87.11050		0.08711	84.88070	0.08488	87.110	13.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.43370		9.43370	9.46180	9.46180		15.20	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	535.73000		0.53573	548.06750	0.54807	535.730	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	702.03000		0.70203	686.26750	0.68627	702.030	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	532.28680		0.53229	544.56400	0.54456	532.287	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	708.58680		0.70859	692.76400	0.69276	708.587	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	539.19820		0.53920	551.59630	0.55160	539.198	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	695.49820		0.69550	679.79630	0.67980	695.498	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.52840		9.52840	9.55510	9.55510		15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,256.56080		1.25656	1,275.84840	1.27585	1,256.561	14.40	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 12/12/2014	Foreign Exchange Future	8.55	Put	278.16080		0.27816	270.74840	0.27075	278.161	14.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	724.84470		0.72484	736.43690	0.73644	724.845	15.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	796.44470		0.79644	781.33690	0.78134	796.445	15.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,680.10590		1.68011	1,702.96170	1.70296	1,680.106	14.75	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	151.70590		0.15171	147.86170	0.14786	151.706	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,329.30590		1.32931	1,349.33160	1.34933	1,329.306	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	250.90590		0.25091	244.23160	0.24423	250.906	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,292.67950		1.29268	1,312.34450	1.31234	1,292.679	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	264.27950		0.26428	257.24450	0.25724	264.280	14.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.42950		10.42950	10.44410	10.44410		17.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,755.20520		1.75521	1,762.81780	1.76282	1,755.205	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	475.70520		0.47571	468.71780	0.46872	475.705	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,724.98650		1.72499	1,732.18240	1.73218	1,724.986	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	495.48650		0.49549	488.08240	0.48808	495.487	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,695.22510		1.69523	1,701.99800	1.70200	1,695.225	15.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	515.72510		0.51573	507.89800	0.50790	515.725	15.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.02880		9.02880	9.05250	9.05250		11.96	270,864.00	30	851.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,450.07140		0.32450	34,557.37020	0.34557	32,450.071	11.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,570.07140		0.03570	3,307.37020	0.03307	3,570.071	11.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,652.83140		0.31653	33,744.61850	0.33745	31,652.831	11.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,772.83140		0.03773	3,494.61850	0.03495	3,772.831	11.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	30,864.36240		0.30864	32,939.97270	0.32940	30,864.362	11.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,984.36240		0.03984	3,689.97270	0.03690	3,984.362	11.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.13940		9.13940	9.16450	9.16450		13.16	91,394.00	10	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,625.03690		0.41625	43,335.87670	0.43336	41,625.037	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	16,685.03690		0.16685	15,885.87670	0.15886	16,685.037	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,031.75970		0.41032	42,727.87550	0.42728	41,031.760	12.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	17,091.75970		0.17092	16,277.87550	0.16278	17,091.760	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	40,444.24780		0.40444	42,125.78290	0.42126	40,444.248	12.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	17,504.24780		0.17504	16,675.78290	0.16676	17,504.248	12.79		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.24200		9.24200	9.26850	9.26850		13.96		46,210.00	5	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	30,864.31500		0.30864	32,043.31230	0.32043	30,864.315	14.59		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	55,664.31500		0.55664	54,193.31230	0.54193	55,664.315	14.59		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	30,554.29730		0.30554	31,724.23170	0.31724	30,554.297	14.62		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	56,354.29730		0.56354	54,874.23170	0.54874	56,354.297	14.62		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	30,247.30450		0.30247	31,408.22850	0.31408	30,247.305	14.64		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	57,047.30450		0.57047	55,558.22850	0.55558	57,047.305	14.64		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.99470		13.99470	14.08910	14.08910		11.10		26,254,057.20	1,876	19,421.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,995.37930		1.99538	2,089.69460	2.08969	1,995.379	17.88		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.67930		0.00068	0.59460	0.00059	0.679	17.88		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,006.49470		1.00649	1,100.02960	1.10003	1,006.495	14.08		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	11.79470		0.01179	10.92960	0.01093	11.795	14.08		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	319.15430		0.31915	392.89490	0.39289	319.154	11.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	114.45430		0.11445	93.79490	0.09379	114.454	11.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	8.55100		0.00855	11.40710	0.01141	8.551	15.25		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,313.85100		1.31385	1,222.30710	1.22231	1,313.851	15.25		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	65.27260		0.06527	90.25650	0.09026	65.273	11.70		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	470.57260		0.47057	401.15650	0.40116	470.573	11.70		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	30.02660		0.03003	42.12570	0.04213	30.027	12.07		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	685.32660		0.68533	603.02570	0.60303	685.327	12.07		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	20.68540		0.02069	25.54820	0.02555	20.685	12.67		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	825.98540		0.82599	736.44820	0.73645	825.985	12.67		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	312.35980		0.31236	385.58210	0.38558	312.360	11.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	117.65980		0.11766	96.48210	0.09648	117.660	11.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	305.63330		0.30563	378.33010	0.37833	305.633	11.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	120.93330		0.12093	99.23010	0.09923	120.933	11.47		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	77.80760	0.07781	106.82020	0.10682	77.808	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	423.10760	0.42311	357.72020	0.35772	423.108	11.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.15880	14.15880	14.25610	14.25610		12.19	14,158,800.00	1,000	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	212.02100	0.21202	246.29220	0.24629	212.021	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	813.22100	0.81322	750.19220	0.75019	813.221	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	216.87400	0.21687	251.71940	0.25172	216.874	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	798.07400	0.79807	735.61940	0.73562	798.074	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	214.43600	0.21444	248.99190	0.24899	214.436	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	805.63600	0.80564	742.89190	0.74289	805.636	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.31230	14.31230	14.41270	14.41270		12.63	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	351.20940	0.35121	389.56150	0.38956	351.209	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	948.90940	0.94891	886.86150	0.88686	948.909	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	356.74170	0.35674	395.49000	0.39549	356.742	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	934.44170	0.93444	872.79000	0.87279	934.442	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	353.96280	0.35396	392.51680	0.39252	353.963	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	941.66280	0.94166	879.81680	0.87982	941.663	13.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.47700	14.47700	14.58050	14.58050		13.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	776.61650	0.77662	837.81140	0.83781	776.616	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	609.61650	0.60962	567.31140	0.56731	609.617	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	786.12120	0.78612	847.76470	0.84776	786.121	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	599.12120	0.59912	557.26470	0.55726	599.121	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	781.35690	0.78136	842.77600	0.84278	781.357	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	604.35690	0.60436	562.27600	0.56228	604.357	13.00	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09090	0.09090	0.09170	0.09170		21.28	454.50	5	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	269.33740	0.00269	320.30060	0.00320	269.337	19.54	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	179.33740	0.00179	150.30060	0.00150	179.337	19.54	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	21.97990	0.00022	30.27640	0.00030	21.980	21.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	931.97990	0.00932	860.27640	0.00860	931.980	21.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	1.17200		0.00001	1.72780	0.00002	1.172	23.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,911.17200		0.01911	1,831.72780	0.01832	1,911.172	23.58	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09210		0.09210	0.09280	0.09280		20.12	0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	516.75420		0.00517	560.72770	0.00561	516.754	18.60	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	306.75420		0.00307	280.72770	0.00281	306.754	18.60	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	168.50540		0.00169	186.87120	0.00187	168.505	20.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	958.50540		0.00959	906.87120	0.00907	958.505	20.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	52.14520		0.00052	59.13750	0.00059	52.145	21.84	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,842.14520		0.01842	1,779.13750	0.01779	1,842.145	21.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.82700		11.82700	11.93030	11.93030		11.27	71,198,540.00	6,020	72,508.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	18.07110		0.01807	31.24160	0.03124	18.071	12.67	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	691.07110		0.69107	600.94160	0.60094	691.071	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	11.66400		0.01166	20.43390	0.02043	11.664	13.07	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	814.66400		0.81466	720.13390	0.72013	814.664	13.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	7.80540		0.00781	13.78890	0.01379	7.805	13.45	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	930.80540		0.93081	833.48890	0.83349	930.805	13.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	180.17750		0.18018	245.01050	0.24501	180.178	11.24	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	153.17750		0.15318	114.71050	0.11471	153.178	11.24	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	72.69120		0.07269	108.05970	0.10806	72.691	11.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	345.69120		0.34569	277.75970	0.27776	345.691	11.79	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	52.07040		0.05207	80.46490	0.08046	52.070	11.99	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	425.07040		0.42507	350.16490	0.35016	425.070	11.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	580.37080		0.58037	682.02840	0.68203	580.371	10.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	13.37080		0.01337	11.72840	0.01173	13.371	10.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	456.38070		0.45638	551.13730	0.55114	456.381	10.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	29.38070		0.02938	20.83730	0.02084	29.381	10.98	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	235.91880		0.23592	310.27200	0.31027	235.919	11.17	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	108.91880		0.10892	79.97200	0.07997	108.919	11.17	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	599.14860		0.59915	701.26040	0.70126	599.149	10.95	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	12.14860		0.01215	10.96040	0.01096	12.149	10.95	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	589.59080		0.58959	691.63750	0.69164	589.591	10.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	12.59080		0.01259	11.33750	0.01134	12.591	10.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.97940		11.97940	12.08550	12.08550		12.41	0.00	0	20,496.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	221.57970		0.22158	261.78840	0.26179	221.580	13.07	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	592.17970		0.59218	526.28840	0.52629	592.180	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	118.09890		0.11810	142.84750	0.14285	118.099	14.10	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	988.69890		0.98870	907.34750	0.90735	988.699	14.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	339.64300		0.33964	396.99110	0.39699	339.643	12.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	370.24300		0.37024	321.49110	0.32149	370.243	12.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	303.84230		0.30384	353.89870	0.35390	303.842	12.59	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	424.44230		0.42444	368.39870	0.36840	424.442	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	251.63850		0.25164	295.60660	0.29561	251.638	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	522.23850		0.52224	460.10660	0.46011	522.238	12.88	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	594.89320		0.59489	674.51020	0.67451	594.893	12.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	165.49320		0.16549	139.01020	0.13901	165.493	12.06	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	348.40460		0.34840	407.05930	0.40706	348.405	12.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	359.00460		0.35900	311.55930	0.31156	359.005	12.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	343.84170		0.34384	402.00260	0.40200	343.842	12.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	364.44170		0.36444	316.50260	0.31650	364.442	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.12270		12.12270	12.23160	12.23160		13.13	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,058.53290		1.05853	1,152.24990	1.15225	1,058.533	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	135.83290		0.13583	120.64990	0.12065	135.833	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	874.90620		0.87491	962.32890	0.96233	874.906	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	195.20620		0.19521	173.72890	0.17373	195.206	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	839.19450		0.83919	925.15530	0.92516	839.194	12.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	209.49450		0.20949	186.55530	0.18656	209.495	12.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	804.22820		0.80423	888.67620	0.88868	804.228	12.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	224.52820		0.22453	200.07620	0.20008	224.528	12.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.27700		12.27700	12.38880	12.38880		13.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	534.41120		0.53441	585.59670	0.58560	534.411	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	757.41120		0.75741	696.79670	0.69680	757.411	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	530.87140		0.53087	581.76320	0.58176	530.871	14.02	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	763.87140		0.76387	702.96320	0.70296	763.871	14.02	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	537.97010		0.53797	589.45010	0.58945	537.970	14.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	750.97010		0.75097	690.65010	0.69065	750.970	14.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.71606		119.71606	119.50026	119.50026			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,726.06000		1.72606	1,510.26000	1.51026	1,726.060		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	1,716.06000		1.71606	1,500.26000	1.50026	1,716.060		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	1,706.06000		1.70606	1,490.26000	1.49026	1,706.060		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.32867		116.32867	116.30072	116.30072			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,338.67000		1.33867	1,310.72000	1.31072	1,338.670		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,328.67000		1.32867	1,300.72000	1.30072	1,328.670		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	1,318.67000		1.31867	1,290.72000	1.29072	1,318.670		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future			123.02794		123.02794	121.74927	121.74927			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	4,037.94000		4.03794	2,759.27000	2.75927	4,037.940		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.00	Call	4,027.94000		4.02794	2,749.27000	2.74927	4,027.940			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	4,017.94000		4.01794	2,739.27000	2.73927	4,017.940			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			428.90600		428.90600	426.63800	426.63800				0.00	0	75.00
AL37	On 07/11/2013	Index Future			434.96100		434.96100	432.66200	432.66200				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			525.72200		525.72200	521.21600	521.21600				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			533.14400		533.14400	528.57600	528.57600				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			466.75700		466.75700	462.73700	462.73700				0.00	0	725.00
ALBI	On 07/11/2013	Index Future			473.34700		473.34700	469.27100	469.27100				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.17450		9.17450	9.20260	9.20260		7.87		13,761,750.00	1,500	13,579.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	428.55680		0.42856	458.10860	0.45811	428.557	11.23		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	14.05680		0.01406	15.50860	0.01551	14.057	11.23		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	447.41430		0.44741	476.95870	0.47696	447.414	11.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	12.91430		0.01291	14.35870	0.01436	12.914	11.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	437.95500		0.43795	467.53400	0.46753	437.955	11.30		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	13.45500		0.01345	14.93400	0.01493	13.455	11.30		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22840		9.22840	9.25910	9.25910		9.17		4,614,200.00	500	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	33.66460		0.03366	35.23390	0.03523	33.665	13.77		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,105.26460		1.10526	1,076.13390	1.07613	1,105.265	13.77		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	410.70700		0.41071	440.74510	0.44075	410.707	9.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	82.30700		0.08231	81.64510	0.08165	82.307	9.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	403.26210		0.40326	433.11340	0.43311	403.262	9.55		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	84.86210		0.08486	84.01340	0.08401	84.862	9.55		0.00	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	9.30	Call	170.81940		0.17082	189.36030	0.18936	170.819	9.28	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	242.41940		0.24242	230.26030	0.23026	242.419	9.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	767.70830		0.76771	802.05400	0.80205	767.708	11.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	39.30830		0.03931	42.95400	0.04295	39.308	11.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	488.39570		0.48840	519.96030	0.51996	488.396	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	59.99570		0.06000	60.86030	0.06086	59.996	9.67	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	418.21390		0.41821	448.43120	0.44843	418.214	9.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	79.81390		0.07981	79.33120	0.07933	79.814	9.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.28000		9.28000	9.31270	9.31270		9.96	0.00	0	2,024.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	50.26080		0.05026	52.12580	0.05213	50.261	13.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,370.26080		1.37026	1,339.42580	1.33943	1,370.261	13.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	213.67460		0.21367	229.93150	0.22993	213.675	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	403.67460		0.40367	387.23150	0.38723	403.675	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	210.49490		0.21049	226.31560	0.22632	210.495	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	410.49490		0.41049	393.61560	0.39362	410.495	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	175.80340		0.17580	186.58450	0.18658	175.803	10.65	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	495.80340		0.49580	473.88450	0.47388	495.803	10.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	756.00500		0.75600	796.36530	0.79637	756.005	10.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	76.00500		0.07601	83.66530	0.08367	76.005	10.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	216.90110		0.21690	233.59640	0.23360	216.901	10.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	396.90110		0.39690	380.89640	0.38090	396.901	10.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.33330		9.33330	9.36920	9.36920		10.51	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	294.28750		0.29429	316.14770	0.31615	294.288	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	470.98750		0.47099	456.94770	0.45695	470.988	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	301.12480		0.30112	323.93410	0.32393	301.125	10.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	457.82480		0.45782	444.73410	0.44473	457.825	10.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	297.68650		0.29769	320.01910	0.32002	297.687	10.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	464.38650		0.46439	450.81910	0.45082	464.387	10.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.94390		9.94390	9.98260	9.98260		12.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,783.03380		2.78303	2,823.19840	2.82320	2,783.034	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	89.13380		0.08913	90.59840	0.09060	89.134	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,734.58290		2.73458	2,774.49470	2.77449	2,734.583	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	90.68290		0.09068	91.89470	0.09189	90.683	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,686.15610		2.68616	2,725.80460	2.72580	2,686.156	14.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	92.25610		0.09226	93.20460	0.09320	92.256	14.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99850		8.99850	9.01960	9.01960		9.16	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	136.05080		0.13605	149.59610	0.14960	136.051	9.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	77.55080		0.07755	69.99610	0.07000	77.551	9.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	130.08100		0.13008	143.34110	0.14334	130.081	9.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	81.58100		0.08158	73.74110	0.07374	81.581	9.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	124.26030		0.12426	137.22960	0.13723	124.260	9.23	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	85.76030		0.08576	77.62960	0.07763	85.760	9.23	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.08920		9.08920	9.11180	9.11180		11.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	237.78190		0.23778	251.71690	0.25172	237.782	11.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	238.58190		0.23858	229.91690	0.22992	238.582	11.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	232.94280		0.23294	246.70140	0.24670	232.943	11.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	243.74280		0.24374	234.90140	0.23490	243.743	11.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	228.67880		0.22868	242.26760	0.24227	228.679	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	249.47880		0.24948	240.46760	0.24047	249.479	11.03	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.12060		0.12060	0.12830	0.12830			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			50.00460		50.00460	54.16790	54.16790			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			3.58540		3.58540	4.25380	4.25380			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			8,618.93070		8,618.93070	-8,284.83910	-8,284.83910			0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADF	On 14/06/2013	Can-Do Future			9,142.68600		9,142.68600	-7,818.48590	-7,818.48590				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			3.58540		3.58540	4.25380	4.25380				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			336.72310		336.72310	321.76410	321.76410				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			93.95050		93.95050	101.74430	101.74430				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			104.11730		104.11730	96.47320	96.47320				0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.59930		9.59930	9.68090	9.68090		11.48		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	168.90630		0.16891	221.85140	0.22185	168.906	11.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	109.60630		0.10961	80.95140	0.08095	109.606	11.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	163.41900		0.16342	215.49310	0.21549	163.419	11.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	114.11900		0.11412	84.59310	0.08459	114.119	11.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	158.04660		0.15805	209.24360	0.20924	158.047	11.46		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	118.74660		0.11875	88.34360	0.08834	118.747	11.46		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.72670		9.72670	9.81090	9.81090		12.90		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	252.59910		0.25260	292.42180	0.29242	252.599	13.14		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	365.89910		0.36590	321.52180	0.32152	365.899	13.14		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	248.96130		0.24896	288.31200	0.28831	248.961	13.16		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	372.26130		0.37226	327.41200	0.32741	372.261	13.16		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	245.37210		0.24537	284.25600	0.28426	245.372	13.19		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	378.67210		0.37867	333.35600	0.33336	378.672	13.19		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry			9.18280		9.18280	9.18240	9.18240		7.96		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Call	0.00000		0.00000	19.28490	0.01928	0.000	7.96		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Put	7.20000		0.00720	26.88490	0.02688	7.200	7.96		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Call	0.00000		0.00000	14.43120	0.01443	0.000	7.96		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Put	17.20000		0.01720	32.03120	0.03203	17.200	7.96		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Call	0.00000		0.00000	11.71160	0.01171	0.000	7.96		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
DAAD	On 09/05/2013	Any day expiry	9.21	Put	27.20000		0.02720	39.31160	0.03931	27.200	7.96	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	555.14510		0.55515	556.29160	0.55629	555.145	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	369.44510		0.36945	370.59160	0.37059	369.445	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	550.08020		0.55008	551.22970	0.55123	550.080	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	374.38020		0.37438	375.52970	0.37553	374.380	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	545.05500		0.54505	546.20750	0.54621	545.055	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	379.35500		0.37935	380.50750	0.38051	379.355	13.05	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry			7.60680		7.60680	7.55920	7.55920		12.08	0.00	30,000	0.00
DANZ	On 09/05/2013	Any day expiry	7.55	Call	56.80000		0.05680	0.00000	0.00000	56.800	12.08	0.00	5,000	0.00
DANZ	On 09/05/2013	Any day expiry	7.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.56	Call	46.80000		0.04680	20.00170	0.02000	46.800	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.56	Put	0.00000		0.00000	20.80170	0.02080	0.000	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Call	16.80000		0.01680	10.11210	0.01011	16.800	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Put	0.00000		0.00000	40.91210	0.04091	0.000	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Call	6.80000		0.00680	7.97160	0.00797	6.800	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Put	0.00000		0.00000	48.77160	0.04877	0.000	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.61	Call	0.00000		0.00000	6.26350	0.00626	0.000	12.08	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.61	Put	3.20000		0.00320	57.06350	0.05706	3.200	12.08	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry			7.58940		7.58940	7.55000	7.55000		10.99	0.00	1,000	1,000.00
DANZ	On 15/05/2013	Any day expiry	7.55	Call	67.99470		0.06799	0.00000	0.00000	67.995	11.78	0.00	10,000	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.55	Put	28.59470		0.02859	0.00000	0.00000	28.595	11.78	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Call	61.25240		0.06125	0.00000	0.00000	61.252	11.62	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Put	31.85240		0.03185	0.00000	0.00000	31.852	11.62	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Call	30.39460		0.03039	0.00000	0.00000	30.395	11.32	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Put	60.99460		0.06099	0.00000	0.00000	60.995	11.32	0.00	10,000	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.54	Call	75.03290		0.07503	0.00000	0.00000	75.033	11.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 15/05/2013	Any day expiry	7.54	Put	25.63290		0.02563	0.00000	0.00000	25.633	11.94	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry			8.99150		8.99150	9.01450	9.01450		11.15	0.00	10,000	10,000.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	38.68980		0.03869	54.20250	0.05420	38.690	11.27	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	57.18980		0.05719	49.70250	0.04970	57.190	11.27	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	25.70680		0.02571	37.84390	0.03784	25.707	11.77	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Put	84.20680		0.08421	73.34390	0.07334	84.207	11.77	0.00	0	10,000.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	48.06540		0.04807	65.11830	0.06512	48.065	11.27	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	46.56540		0.04657	40.61830	0.04062	46.565	11.27	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	42.69170		0.04269	59.04290	0.05904	42.692	11.15	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	51.19170		0.05119	44.54290	0.04454	51.192	11.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.00850		9.00850	9.03170	9.03170		11.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	15.82160		0.01582	19.86990	0.01987	15.822	13.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	357.32160		0.35732	338.16990	0.33817	357.322	13.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	6.38010		0.00638	8.57600	0.00858	6.380	14.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	507.88010		0.50788	486.87600	0.48688	507.880	14.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	3.79080		0.00379	5.44950	0.00545	3.791	14.91	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	595.29080		0.59529	573.74950	0.57375	595.291	14.91	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	81.87650		0.08188	94.38120	0.09438	81.876	11.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	113.37650		0.11338	102.68120	0.10268	113.376	11.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	77.98870		0.07799	89.55240	0.08955	77.989	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	119.48870		0.11949	107.85240	0.10785	119.489	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	74.25630		0.07426	85.48510	0.08549	74.256	11.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	125.75630		0.12576	113.78510	0.11379	125.756	11.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	908.71840		0.90872	931.91690	0.93192	908.718	16.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.21840		0.00022	0.21690	0.00022	0.218	16.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	808.87850		0.80888	832.08240	0.83208	808.879	15.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.37850		0.00038	0.38240	0.00038	0.379	15.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	759.00260		0.75900	782.21050	0.78221	759.003	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.50260		0.00050	0.51050	0.00051	0.503	15.09	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.01090		9.01090	9.03420	9.03420		11.68	0.00	30,000	30,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	101.63060		0.10163	116.87560	0.11688	101.631	11.74	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	100.73060		0.10073	92.67560	0.09268	100.731	11.74	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	117.03510		0.11704	133.74750	0.13375	117.035	11.71	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	86.13510		0.08614	79.54750	0.07955	86.135	11.71	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	111.54230		0.11154	127.97390	0.12797	111.542	11.70	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	90.64230		0.09064	83.77390	0.08377	90.642	11.70	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	106.20550		0.10621	122.34940	0.12235	106.205	11.68	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	95.30550		0.09531	88.14940	0.08815	95.305	11.68	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.03590		9.03590	9.05970	9.05970		11.97	0.00	20,000	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	60.77330		0.06077	68.61400	0.06861	60.773	13.08	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	334.87330		0.33487	318.91400	0.31891	334.873	13.08	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	164.65540		0.16466	179.89750	0.17990	164.655	11.96	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	128.75540		0.12876	120.19750	0.12020	128.755	11.96	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	64.92690		0.06493	73.16440	0.07316	64.927	12.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	319.02690		0.31903	303.46440	0.30346	319.027	12.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	62.81770		0.06282	70.85510	0.07086	62.818	13.04	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	326.91770		0.32692	311.15510	0.31116	326.918	13.04	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.03710		9.03710	9.06090	9.06090		12.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	162.24390		0.16224	177.20310	0.17720	162.244	12.00	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	135.14390		0.13514	126.30310	0.12630	135.144	12.00	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	172.82510		0.17283	188.30900	0.18831	172.825	12.00	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	125.72510		0.12573	117.40900	0.11741	125.725	12.00	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	167.48140		0.16748	182.70280	0.18270	167.481	12.00	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	130.38140		0.13038	121.80280	0.12180	130.381	12.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.04310		9.04310	9.06690	9.06690		12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	63.55430		0.06355	70.98630	0.07099	63.554	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Put	370.45430		0.37045	354.08630	0.35409	370.454	13.24		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	39.02060		0.03902	44.03760	0.04404	39.021	13.90		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	505.92060		0.50592	487.13760	0.48714	505.921	13.90		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	30.36050		0.03036	34.41050	0.03441	30.361	14.37		0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	587.26050		0.58726	567.51050	0.56751	587.261	14.37		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	158.69330		0.15869	172.85670	0.17286	158.693	12.01		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	155.59330		0.15559	145.95670	0.14596	155.593	12.01		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	153.84510		0.15385	167.74830	0.16775	153.845	12.02		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	160.74510		0.16075	150.84830	0.15085	160.745	12.02		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	149.58300		0.14958	163.24470	0.16324	149.583	12.06		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	166.48300		0.16648	156.34470	0.15634	166.483	12.06		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	945.00260		0.94500	968.70730	0.96871	945.003	13.63		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	1.90260		0.00190	1.80730	0.00181	1.903	13.63		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	846.19640		0.84620	869.80900	0.86981	846.196	13.20		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	3.09640		0.00310	2.90900	0.00291	3.096	13.20		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	797.13390		0.79713	820.69060	0.82069	797.134	13.03		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	4.03390		0.00403	3.79060	0.00379	4.034	13.03		0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.07380		9.07380	9.09800	9.09800		12.22		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	155.58660		0.15559	166.72470	0.16672	155.587	12.72		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	271.78660		0.27179	258.72470	0.25872	271.787	12.72		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	152.17950		0.15218	163.16020	0.16316	152.180	12.75		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	278.37950		0.27838	265.16020	0.26516	278.380	12.75		0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	148.84080		0.14884	159.66710	0.15967	148.841	12.79		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	285.04080		0.28504	271.66710	0.27167	285.041	12.79		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	41.65140		0.04165	45.59610	0.04560	41.651	15.15		0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	767.85140		0.76785	747.59610	0.74760	767.851	15.15		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.07850		9.07850	9.10280	9.10280		12.46		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	116.64190		0.11664	125.57120	0.12557	116.642	13.36		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.35	Put	388.14190		0.38814	372.77120	0.37277	388.142	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	82.60950		0.08261	89.37980	0.08938	82.610	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	514.10950		0.51411	496.57980	0.49658	514.109	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	68.52010		0.06852	74.32280	0.07432	68.520	14.30	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	590.02010		0.59002	571.52280	0.57152	590.020	14.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	226.89120		0.22689	241.28640	0.24129	226.891	12.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	188.39120		0.18839	178.48640	0.17849	188.391	12.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	221.92690		0.22193	236.11790	0.23612	221.927	12.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	193.42690		0.19343	183.31790	0.18332	193.427	12.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	217.03850		0.21704	231.02660	0.23103	217.038	12.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	198.53850		0.19854	188.22660	0.18823	198.538	12.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	985.10980		0.98511	1,009.14680	1.00915	985.110	13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.60980		0.00661	6.34680	0.00635	6.610	13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	887.89240		0.88789	911.76730	0.91177	887.892	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	9.39240		0.00939	8.96730	0.00897	9.392	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	840.05380		0.84005	863.79800	0.86380	840.054	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	11.55380		0.01155	10.99800	0.01100	11.554	12.83	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.08440		9.08440	9.10870	9.10870		12.49	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	212.82530		0.21283	226.03400	0.22603	212.825	12.47	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	218.42530		0.21843	207.33400	0.20733	218.425	12.47	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	208.21190		0.20821	221.22510	0.22123	208.212	12.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	223.81190		0.22381	212.52510	0.21253	223.812	12.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	204.09870		0.20410	216.93580	0.21694	204.099	12.52	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	229.69870		0.22970	218.23580	0.21824	229.699	12.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.11480		9.11480	9.13960	9.13960		12.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	77.52890		0.07753	82.93910	0.08294	77.529	15.32	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	802.72890		0.80273	783.33910	0.78334	802.729	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	183.86890		0.18387	194.31620	0.19432	183.869	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Put	379.06890		0.37907	364.71620	0.36472	379.069	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	130.95840		0.13096	139.43070	0.13943	130.958	14.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	526.15840		0.52616	509.83070	0.50983	526.158	14.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	112.91140		0.11291	120.15570	0.12016	112.911	14.42	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	598.11140		0.59811	580.55570	0.58056	598.111	14.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	206.93130		0.20693	218.16500	0.21817	206.931	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	332.13130		0.33213	318.56500	0.31857	332.131	13.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	190.19440		0.19019	200.86220	0.20086	190.194	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	365.39440		0.36539	351.26220	0.35126	365.394	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	187.00500		0.18701	197.56290	0.19756	187.005	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	372.20500		0.37221	357.96290	0.35796	372.205	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	933.30910		0.93331	957.16080	0.95716	933.309	13.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.50910		0.01851	17.56080	0.01756	18.509	13.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	886.69180		0.88669	909.91620	0.90992	886.692	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	21.89180		0.02189	20.31620	0.02032	21.892	12.92	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.14760		9.14760	9.17280	9.17280		13.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	237.85180		0.23785	249.27380	0.24927	237.852	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	390.25180		0.39025	376.47380	0.37647	390.252	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	234.48320		0.23448	245.78690	0.24579	234.483	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	396.88320		0.39688	382.98690	0.38299	396.883	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	106.56930		0.10657	112.74880	0.11275	106.569	15.51	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	838.96930		0.83897	819.94880	0.81995	838.969	15.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	244.73340		0.24473	256.39440	0.25639	244.733	13.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	377.13340		0.37713	363.59440	0.36359	377.133	13.61	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	241.26770		0.24127	252.80870	0.25281	241.268	13.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	383.66770		0.38367	370.00870	0.37001	383.668	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.15110		9.15110	9.17640	9.17640		13.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	159.78120		0.15978	168.46410	0.16846	159.781	14.59	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.60	Put	608.68120		0.60868	592.06410	0.59206	608.681	14.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	261.10300		0.26110	272.82510	0.27283	261.103	13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	360.00300		0.36000	346.42510	0.34643	360.003	13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	257.47160		0.25747	269.09070	0.26909	257.472	13.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	366.37160		0.36637	352.69070	0.35269	366.372	13.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	181.22690		0.18123	190.60300	0.19060	181.227	14.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	540.12690		0.54013	524.20300	0.52420	540.127	14.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	980.50740		0.98051	1,004.55140	1.00455	980.507	13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.40740		0.02941	28.15140	0.02815	29.407	13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	934.30440		0.93430	958.19250	0.95819	934.304	13.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	33.20440		0.03320	31.79250	0.03179	33.204	13.06	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	264.78600		0.26479	276.60720	0.27661	264.786	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	353.68600		0.35369	340.20720	0.34021	353.686	13.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.18150		9.18150	9.20720	9.20720		13.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	250.69240		0.25069	261.50930	0.26151	250.692	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	479.19240		0.47919	464.30930	0.46431	479.192	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	232.77040		0.23277	243.00140	0.24300	232.770	14.30	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	521.27040		0.52127	505.80140	0.50580	521.270	14.30	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	115.28580		0.11529	121.27580	0.12128	115.286	16.14	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,003.78580		1.00379	984.07580	0.98408	1,003.786	16.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	256.97630		0.25698	267.99290	0.26799	256.976	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	465.47630		0.46548	450.79290	0.45079	465.476	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	253.81330		0.25381	264.73210	0.26473	253.813	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	472.31330		0.47231	457.53210	0.45753	472.313	14.10	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.18860		9.18860	9.21430	9.21430		13.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	250.90560		0.25091	261.50430	0.26150	250.906	14.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	502.30560		0.50231	487.20430	0.48720	502.306	14.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	247.90040		0.24790	258.40420	0.25840	247.900	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.45	Put	509.30040		0.50930	494.10420	0.49410	509.300	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	207.07070		0.20707	216.22770	0.21623	207.071	14.69	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	618.47070		0.61847	601.92770	0.60193	618.471	14.69	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	983.44430		0.98344	1,006.91280	1.00691	983.444	13.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	44.84430		0.04484	42.61280	0.04261	44.844	13.17	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	253.95090		0.25395	264.64520	0.26465	253.951	14.20	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	495.35090		0.49535	480.34520	0.48035	495.351	14.20	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.22350		9.22350	9.24970	9.24970		13.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	302.44040		0.30244	314.12450	0.31412	302.440	14.36	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	508.94040		0.50894	494.42450	0.49442	508.940	14.36	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	299.20920		0.29921	310.81640	0.31082	299.209	14.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	515.70920		0.51571	501.11640	0.50112	515.709	14.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	296.01380		0.29601	307.54190	0.30754	296.014	14.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	522.51380		0.52251	507.84190	0.50784	522.514	14.41	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.33130		9.33130	9.35900	9.35900		14.52	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	591.30050		0.59130	608.69120	0.60869	591.301	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	350.00050		0.35000	339.69120	0.33969	350.001	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	586.44490		0.58644	603.73590	0.60374	586.445	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	355.14490		0.35514	344.73590	0.34474	355.145	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	581.62400		0.58162	598.82180	0.59882	581.624	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	360.32400		0.36032	349.82180	0.34982	360.324	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.35340		9.35340	9.38150	9.38150		14.62	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	622.74490		0.62274	639.07850	0.63908	622.745	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	359.34490		0.35934	347.57850	0.34758	359.345	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	617.86690		0.61787	634.12920	0.63413	617.867	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	364.46690		0.36447	352.62920	0.35263	364.467	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	613.02220		0.61302	629.21690	0.62922	613.022	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	369.62220		0.36962	357.71690	0.35772	369.622	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 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.78851	116.78851	116.17642	116.17642			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,798.51000	1.79851	1,186.42000	1.18642	1,798.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,788.51000	1.78851	1,176.42000	1.17642	1,788.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,778.51000	1.77851	1,166.42000	1.16642	1,778.510		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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			8.11881	96.83846	8.25815	95.54493			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	7,746.26000	7.74626	6,452.73000	6.45273	7,746.260		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	85,787.13000	85.78713	84,493.60000	84.49360	85,787.130		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.19540	94.42433	8.33904	93.11284			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	2,660.09000	2.66009	1,348.60000	1.34860	2,660.090		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Call	2,748.37000	2.74837	1,436.88000	1.43688	2,748.370		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	2,836.52000	2.83652	1,525.03000	1.52503	2,836.520		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			465.68100	465.68100	461.72500	461.72500			0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	196,910.00000	19.69100	157,350.00000	15.73500	196,910.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	196,810.00000	19.68100	157,250.00000	15.72500	196,810.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	196,710.00000	19.67100	157,150.00000	15.71500	196,710.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			472.25600	472.25600	468.24500	468.24500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	262,660.00000	26.26600	222,550.00000	22.25500	262,660.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	262,560.00000	26.25600	222,450.00000	22.24500	262,560.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	262,460.00000	26.24600	222,350.00000	22.23500	262,460.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.60400	211.60400	211.42300	211.42300			0.00	0	965.00
IGOV	On 07/11/2013	Index Future			214.61900	214.61900	214.43600	214.43600			0.00	0	7.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On 01/08/2013		Index Future	572.23700	572.23700	572.23700	572.23700			17,167,110.00	3	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.09000	94.91000	5.10000	94.90000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.96000	95.04000	5.01000	94.99000			0.00	1,000	1,500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	4.93000	95.07000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	4.85000	95.15000	4.91000	95.09000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.82000	95.18000	4.88000	95.12000			0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	4.76000	95.24000	4.83000	95.17000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.74000	95.26000	4.81000	95.19000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	4.75000	95.25000	4.83000	95.17000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	4.80000	95.20000	4.88000	95.12000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	4.89000	95.11000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.00000	95.00000	5.11000	94.89000			0.00	1,000	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	5.14000	94.86000	5.24000	94.76000			0.00	0	0.00
NZ\$ / R	On 14/06/2013		Foreign Exchange Future	7.60910	7.60910	7.58350	7.58350		8.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.34	Call	280.39500	0.28040	257.70420	0.25770	280.395	9.27	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.34	Put	11.29500	0.01129	14.20420	0.01420	11.295	9.27	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.35	Call	271.38190	0.27138	248.91430	0.24891	271.382	9.23	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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	12.28190		0.01228	15.41430	0.01541	12.282	9.23		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	262.44440		0.26244	240.21240	0.24021	262.444	9.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	13.34440		0.01334	16.71240	0.01671	13.344	9.19		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.66500		7.66500	7.63760	7.63760		9.62		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	216.57860		0.21658	203.19800	0.20320	216.579	9.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	141.57860		0.14158	155.59800	0.15560	141.579	9.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	210.74520		0.21075	197.64360	0.19764	210.745	9.71		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	145.74520		0.14575	160.04360	0.16004	145.745	9.71		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	204.99930		0.20500	192.17710	0.19218	204.999	9.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	149.99930		0.15000	164.57710	0.16458	149.999	9.69		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.04548		115.58943	6.19055	114.47490				231,178,860.00	2,000	9,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	9,119.61000		9.11961	8,005.08000	8.00508	9,119.610			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	9,188.98000		9.18898	8,074.45000	8.07445	9,188.980			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	9,258.29000		9.25829	8,143.76000	8.14376	9,258.290			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			6.07634		113.30567	6.22723	112.17568				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	3,063.54000		3.06354	1,933.55000	1.93355	3,063.540			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	3,136.27000		3.13627	2,006.28000	2.00628	3,136.270			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	3,208.95000		3.20895	2,078.96000	2.07896	3,208.950			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 01/08/2013	Bond Future			4.91257		122.27315	5.02459	122.02742		1.35		11,860,495.55	97	11,275.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,817.52000		92.81752	92,571.79000	92.57179	92,817.520	1.45		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.45		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future			4.85170		117.19312	4.98197	116.94419		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,440.53000		1.44053	1,218.18000	1.21818	1,440.530	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	39.23000		0.03923	65.81000	0.06581	39.230	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,457.90000		1.45790	1,234.76000	1.23476	1,457.900	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	37.78000		0.03778	63.57000	0.06357	37.780	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,475.32000		1.47532	1,251.40000	1.25140	1,475.320	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	36.38000		0.03638	61.39000	0.06139	36.380	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.75541		118.77253	4.90890	118.51983		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,536.24000		1.53624	1,315.33000	1.31533	1,536.240	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	58.07000		0.05807	89.86000	0.08986	58.070	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,506.94000		1.50694	1,287.40000	1.28740	1,506.940	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	61.16000		0.06116	94.32000	0.09432	61.160	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,521.58000		1.52158	1,301.35000	1.30135	1,521.580	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	59.60000		0.05960	92.07000	0.09207	59.600	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.60845		113.57208	4.79294	113.31596			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	832.04000		0.83204	575.92000	0.57592	832.040		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	804.52000		0.80452	548.40000	0.54840	804.520		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	818.28000		0.81828	562.16000	0.56216	818.280		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.61405		135.44866	6.77422	133.73941		9.00	20,046,401.68	148	53,418.00
R186	On 01/08/2013	Bond Future	128.26	Call	126,176.25000		126.17625	124,467.00000	124.46700	126,176.250	9.43	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 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	3,445.49000	3.44549	2,459.07000	2.45907	3,445.490	9.02	9.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	1,463.94000	1.46394	2,186.77000	2.18677	1,463.940	9.02	9.02	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	4,904.10000	4.90410	3,691.97000	3.69197	4,904.100	9.11	9.11	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	836.03000	0.83603	1,333.15000	1.33315	836.030	9.11	9.11	0.00	0	1,650.00
R186	On 01/08/2013	Bond Future	7.25	Call	6,989.15000	6.98915	5,557.83000	5.55783	6,989.150	9.22	9.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	376.43000	0.37643	654.36000	0.65436	376.430	9.22	9.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3,118.67000	3.11867	2,193.29000	2.19329	3,118.670	9.00	9.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	1,665.96000	1.66596	2,449.83000	2.44983	1,665.960	9.00	9.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.65834	137.36104	6.82413	135.62806		9.84	9.84	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	3,019.94000	3.01994	2,323.26000	2.32326	3,019.940	9.77	9.77	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	4,704.39000	4.70439	5,740.69000	5.74069	4,704.390	9.77	9.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	14,699.25000	14.69925	13,090.58000	13.09058	14,699.250	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	255.38000	0.25538	379.69000	0.37969	255.380	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	14,783.18000	14.78318	13,172.15000	13.17215	14,783.180	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	249.39000	0.24939	371.34000	0.37134	249.390	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	14,867.15000	14.86715	13,253.78000	13.25378	14,867.150	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	243.54000	0.24354	363.15000	0.36315	243.540	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	19,811.21000	19.81121	18,111.43000	18.11143	19,811.210	10.26	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	52.74000	0.05274	85.94000	0.08594	52.740	10.26	10.26	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.69715	133.92165	6.86848	132.16483		10.32	10.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	11,726.75000	11.72675	10,333.17000	10.33317	11,726.750	10.94	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,326.76000	1.32676	1,690.00000	1.69000	1,326.760	10.94	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	11,579.03000	11.57903	10,193.23000	10.19323	11,579.030	10.93	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,364.15000	1.36415	1,735.17000	1.73517	1,364.150	10.93	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	11,653.75000	11.65375	10,264.15000	10.26415	11,653.750	10.94	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,346.27000	1.34627	1,713.49000	1.71349	1,346.270	10.94	10.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.73745	135.73561	6.91456	133.95501		10.94	10.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.11	Call	3,707.47000		3.70747	1,926.87000	1.92687	3,707.470		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	3,512.10000		3.51210	1,731.50000	1.73150	3,512.100		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	3,609.84000		3.60984	1,829.24000	1.82924	3,609.840		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.93192		297.93192	297.86905	297.86905			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,941.92000		2.94192	2,879.05000	2.87905	2,941.920		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	2,931.92000		2.93192	2,869.05000	2.86905	2,931.920		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	2,921.92000		2.92192	2,859.05000	2.85905	2,921.920		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.80952		106.27032	4.80873	106.27140		0.78	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	69,024.64000		69.02464	69,025.72000	69.02572	69,024.640		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.68288		107.77072	4.68166	107.77206		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	262.67000		0.26267	264.00000	0.26400	262.670		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	144.73000		0.14473	144.72000	0.14472	144.730		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	269.53000		0.26953	270.87000	0.27087	269.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Put	140.59000	0.14059	140.59000	0.14059	140.590	0.65	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	276.49000	0.27649	277.83000	0.27783	276.490	0.66	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	136.55000	0.13655	136.55000	0.13655	136.550	0.66	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.45378	104.81436	4.45260	104.81537		0.58	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	717.73000	0.71773	718.82000	0.71882	717.730	0.62	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	29.83000	0.02983	29.91000	0.02991	29.830	0.62	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	702.50000	0.70250	703.60000	0.70360	702.500	0.62	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	31.58000	0.03158	31.67000	0.03167	31.580	0.62	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	710.02000	0.71002	711.11000	0.71111	710.020	0.62	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	30.61000	0.03061	30.69000	0.03069	30.610	0.62	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.02869	106.23407	4.02700	106.23510			0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	445.00000	0.44500	446.03000	0.44603	445.000		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	432.88000	0.43288	433.91000	0.43391	432.880		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	438.94000	0.43894	439.97000	0.43997	438.940		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R202	On 01/08/2013	Bond Future			226.28624	226.28624	226.23317	226.23317			0.00	0	44,020.00	
R202	On 01/08/2013	Bond Future	222.99	Call	3,296.24000	3.29624	3,243.17000	3.24317	3,296.240		0.00	0	0.00	
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 01/08/2013	Bond Future	223.00	Call	3,286.24000	3.28624	3,233.17000	3.23317	3,286.240		0.00	0	0.00	
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 01/08/2013	Bond Future	223.01	Call	3,276.24000	3.27624	3,223.17000	3.22317	3,276.240		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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.37238		113.70294	5.48438	113.27023		3.08	7,959,205.80	70	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,489.74000		100.48974	100,057.03000	100.05703	100,489.740	3.25	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.25	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.37968		111.14887	5.50074	110.71028		3.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,699.25000		1.69925	1,414.01000	1.41401	1,699.250	3.18	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	507.58000		0.50758	660.93000	0.66093	507.580	3.18	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,454.16000		2.45416	2,111.08000	2.11108	2,454.160	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	264.72000		0.26472	360.23000	0.36023	264.720	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,483.19000		2.48319	2,138.34000	2.13834	2,483.190	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	258.32000		0.25832	352.06000	0.35206	258.320	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,512.32000		2.51232	2,165.73000	2.16573	2,512.320	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	252.04000		0.25204	344.04000	0.34404	252.040	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,919.35000		108.91935	108,480.76000	108.48076	108,919.350	3.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.37835		112.64660	5.50933	112.20173		3.11	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,967.32000		2.96732	2,620.20000	2.62020	2,967.320	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	345.12000		0.34512	442.87000	0.44287	345.120	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,424.31000		2.42431	2,108.46000	2.10846	2,424.310	3.19	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	498.94000		0.49894	627.96000	0.62796	498.940	3.19	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,913.73000		2.91373	2,569.34000	2.56934	2,913.730	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	357.66000		0.35766	458.14000	0.45814	357.660	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,940.48000		2.94048	2,594.72000	2.59472	2,940.480	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	351.34000		0.35134	450.45000	0.45045	351.340	3.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.36956		110.01116	5.51165	109.56029			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,233.41000		1.23341	782.54000	0.78254	1,233.410		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Call	1,170.65000		1.17065	719.78000	0.71978	1,170.650			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	1,202.03000		1.20203	751.16000	0.75116	1,202.030			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.54671		112.26281	5.66273	111.69580		4.22		5,388,614.88	48	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	103,379.31000		103.37931	102,812.30000	102.81230	103,379.310		4.45	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		4.45	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.56204		113.84783	5.68539	113.27309		4.28		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,651.98000		3.65198	3,186.80000	3.18680	3,651.980		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	312.12000		0.31212	421.68000	0.42168	312.120		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,689.71000		3.68971	3,222.55000	3.22255	3,689.710		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	304.83000		0.30483	412.41000	0.41241	304.830		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,727.56000		3.72756	3,258.46000	3.25846	3,727.560		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	297.68000		0.29768	403.32000	0.40332	297.680		4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	6,523.87000		6.52387	5,971.51000	5.97151	6,523.870		4.49	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	44.28000		0.04428	66.66000	0.06666	44.280		4.49	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.56959		111.35117	5.70062	110.76833		4.32		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	4,098.68000		4.09868	3,641.21000	3.64121	4,098.680		4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	467.64000		0.46764	593.01000	0.59301	467.640		4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	4,133.67000		4.13367	3,674.56000	3.67456	4,133.670		4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	459.80000		0.45980	583.53000	0.58353	459.800		4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	4,063.78000		4.06378	3,607.97000	3.60797	4,063.780		4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	475.59000		0.47559	602.62000	0.60262	475.590		4.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.57702		112.85941	5.71653	112.26869				0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,987.09000		1.98709	1,396.37000	1.39637	1,987.090			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	2,028.63000		2.02863	1,437.91000	1.43791	2,028.630		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,945.54000		1.94554	1,354.82000	1.35482	1,945.540		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.85983		101.55939	4.93498	101.52625		0.26	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,561.28000		30.56128	30,528.14000	30.52814	30,561.280		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		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.19008		102.99331	4.37634	102.95993		0.11	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	39.41000		0.03941	22.57000	0.02257	39.410		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	21.50000		0.02150	38.04000	0.03804	21.500		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	40.49000		0.04049	23.33000	0.02333	40.490		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	20.78000		0.02078	37.00000	0.03700	20.780		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	41.58000		0.04158	24.11000	0.02411	41.580		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	20.08000		0.02008	35.99000	0.03599	20.080		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.71253		108.61625	5.85396	107.82951		5.22	4,779,115.00	44	7,264.00
R207	On 01/08/2013	Bond Future	106.18	Call	101,045.06000		101.04506	100,258.32000	100.25832	101,045.060		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		0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.73258		110.14978	5.88150	109.35220		5.31	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	5,238.16000		5.23816	4,547.34000	4.54734	5,238.160		0.00	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 07/11/2013	Bond Future	6.69	Put	233.72000		0.23372	340.48000	0.34048	233.720	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	5,283.25000		5.28325	4,590.37000	4.59037	5,283.250	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	228.05000		0.22805	332.75000	0.33275	228.050	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	5,328.41000		5.32841	4,633.50000	4.63350	5,328.410	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	222.49000		0.22249	325.16000	0.32516	222.490	5.49	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.74665	107.99447		5.90334	107.18581		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	5,121.83000		5.12183	4,476.25000	4.47625	5,121.830	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	510.73000		0.51073	673.81000	0.67381	510.730	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	5,040.93000		5.04093	4,399.66000	4.39966	5,040.930	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	528.19000		0.52819	695.58000	0.69558	528.190	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	5,081.34000		5.08134	4,437.90000	4.43790	5,081.340	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	519.40000		0.51940	684.62000	0.68462	519.400	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.76395	109.45726		5.92909	108.63764			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	2,196.43000		2.19643	1,376.81000	1.37681	2,196.430		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	2,099.13000		2.09913	1,279.51000	1.27951	2,099.130		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	2,147.79000		2.14779	1,328.17000	1.32817	2,147.790		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			5.77531	108.30980		5.91579	107.42430		5.83	11,372,529.00	105	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	99,265.33000		99.26533	98,379.83000	98.37983	99,265.330	6.14	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.79757	106.44309		5.94453	105.54535		6.43	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
R208	On 07/11/2013	Bond Future	6.79	Call	6,153.21000		6.15321	5,372.56000	5.37256	6,153.210	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	268.13000		0.26813	385.22000	0.38522	268.130	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	6,204.17000		6.20417	5,421.34000	5.42134	6,204.170	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	261.86000		0.26186	376.77000	0.37677	261.860	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	6,255.21000		6.25521	5,470.22000	5.47022	6,255.210	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	255.72000		0.25572	368.47000	0.36847	255.720	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,886.22000		9.88622	9,011.05000	9.01105	9,886.220	6.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	36.40000		0.03640	58.97000	0.05897	36.400	6.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.81391		107.87740	5.96744	106.96718		6.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	6,015.40000		6.01540	5,288.64000	5.28864	6,015.400	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	611.98000		0.61198	795.44000	0.79544	611.980	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	6,061.51000		6.06151	5,332.46000	5.33246	6,061.510	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	602.22000		0.60222	783.39000	0.78339	602.220	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,969.38000		5.96938	5,244.94000	5.24494	5,969.380	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	621.87000		0.62187	807.65000	0.80765	621.870	6.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.82953		105.94199	5.99003	105.01950			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,676.35000		2.67635	1,753.86000	1.75386	2,676.350		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	2,732.34000		2.73234	1,809.85000	1.80985	2,732.340		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	2,620.34000		2.62034	1,697.85000	1.69785	2,620.340		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future			7.53611		88.30240	7.67482	86.98026		13.72	5,386,446.40	61	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	78,353.29000		78.35329	77,031.15000	77.03115	78,353.290	14.29	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	14.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.59006		86.40479	7.73254	85.06424		15.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	11,018.30000		11.01830	9,870.66000	9.87066	11,018.300	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	657.06000		0.65706	849.97000	0.84997	657.060	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	11,084.72000		11.08472	9,934.43000	9.93443	11,084.720	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	645.40000		0.64540	835.66000	0.83566	645.400	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	11,151.21000		11.15121	9,998.29000	9.99829	11,151.210	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	633.93000		0.63393	821.56000	0.82156	633.930	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	15,769.31000		15.76931	14,491.93000	14.49193	15,769.310	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	164.67000		0.16467	227.84000	0.22784	164.670	16.54	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.63873		87.56914	7.78488	86.21013		16.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,805.51000		9.80551	8,792.29000	8.79229	9,805.510	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	1,841.20000		1.84120	2,186.99000	2.18699	1,841.200	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,865.88000		9.86588	8,849.73000	8.84973	9,865.880	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	1,820.58000		1.82058	2,163.44000	2.16344	1,820.580	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,745.20000		9.74520	8,734.95000	8.73495	9,745.200	16.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	1,862.02000		1.86202	2,210.78000	2.21078	1,862.020	16.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.68782		85.61025	7.83770	84.23293			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,488.85000		1.48885	111.53000	0.11153	1,488.850		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,579.37000		1.57937	202.05000	0.20205	1,579.370		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,398.19000		1.39819	20.87000	0.02087	1,398.190		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.51411		175.51411	175.47553	175.47553				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,524.11000		2.52411	2,485.53000	2.48553	2,524.110			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	2,514.11000		2.51411	2,475.53000	2.47553	2,514.110			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	2,504.11000		2.50411	2,465.53000	2.46553	2,504.110			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.42666		130.42666	130.30975	130.30975				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	436.66000		0.43666	319.75000	0.31975	436.660			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	426.66000		0.42666	309.75000	0.30975	426.660			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	416.66000		0.41666	299.75000	0.29975	416.660			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			139.68505		139.68505	139.43502	139.43502				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,695.05000		1.69505	1,445.02000	1.44502	1,695.050			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	1,685.05000		1.68505	1,435.02000	1.43502	1,685.050			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	1,675.05000		1.67505	1,425.02000	1.42502	1,675.050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 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			7.24476	100.60638	7.37858	99.32287		11.68	8,752,755.06	87	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	89,991.36000	89.99136	88,707.85000	88.70785	89,991.360	12.19	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	12.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.29852	98.48997	7.43626	97.18868		13.34	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	11,748.88000	11.74888	10,596.57000	10.59657	11,748.880	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	463.57000	0.46357	612.55000	0.61255	463.570	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,819.55000	11.81955	10,664.90000	10.66490	11,819.550	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	454.38000	0.45438	601.02000	0.60102	454.380	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,890.26000	11.89026	10,733.30000	10.73330	11,890.260	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	445.35000	0.44535	589.68000	0.58968	445.350	13.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.34767	99.81708	7.48931	98.49788		13.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	10,045.54000	10.04554	9,037.07000	9.03707	10,045.540	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,563.96000	1.56396	1,874.69000	1.87469	1,563.960	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,918.58000	9.91858	8,915.94000	8.91594	9,918.580	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,602.25000	1.60225	1,918.81000	1.91881	1,602.250	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,982.02000	9.98202	8,976.45000	8.97645	9,982.020	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,583.01000	1.58301	1,896.64000	1.89664	1,583.010	14.01	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.39473	97.63058	7.54026	96.29348			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,417.69000	2.41769	1,080.59000	1.08059	2,417.690		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,238.41000	2.23841	901.31000	0.90131	2,238.410		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,328.11000	2.32811	991.01000	0.99101	2,328.110		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.63017	89.86903	7.75348	88.61996		14.51	8,807,164.94	98	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	79,421.13000	79.42113	78,172.06000	78.17206	79,421.130	15.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.68409	87.85371	7.81070	86.58722		16.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,649.95000	4.64995	3,977.16000	3.97716	4,649.950	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	3,588.48000	3.58848	4,182.18000	4.18218	3,588.480	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,702.93000	4.70293	4,025.26000	4.02526	4,702.930	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	3,542.31000	3.54231	4,131.13000	4.13113	3,542.310	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,756.19000	4.75619	4,073.66000	4.07366	4,756.190	16.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	3,496.62000	3.49662	4,080.58000	4.08058	3,496.620	16.68	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.77291	115.44058	7.89636	113.83777			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	876.03000	0.87603	0.00000	0.00000	876.030		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	0.00000	0.00000	726.78000	0.72678	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	1,005.58000	1.00558	0.00000	0.00000	1,005.580		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	0.00000	0.00000	597.23000	0.59723	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	1,134.88000	1.13488	0.00000	0.00000	1,134.880		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	0.00000	0.00000	467.93000	0.46793	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.83010	112.64945	7.95699	111.02430			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	128.29000	0.12829	0.00000	0.00000	128.290		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	0.00000	0.00000	1,496.86000	1.49686	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	257.62000	0.25762	0.00000	0.00000	257.620		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	0.00000	0.00000	1,367.53000	1.36753	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	386.69000	0.38669	0.00000	0.00000	386.690		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.86	Put	0.00000		0.00000	1,238.46000	1.23846	0.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47010		1.47010	1.47060	1.47060		11.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	818.76850		0.08188	824.81630	0.08248	818.769	12.25	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	17.76850		0.00178	18.81630	0.00188	17.768	12.25	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	725.53610		0.07255	731.73110	0.07317	725.536	11.97	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	24.53610		0.00245	25.73110	0.00257	24.536	11.97	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	637.18710		0.06372	643.59060	0.06436	637.187	11.95	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	36.18710		0.00362	37.59060	0.00376	36.187	11.95	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.48130		1.48130	1.48240	1.48240		13.84	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	443.03310		0.04430	450.48710	0.04505	443.033	13.72	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	530.03310		0.05300	526.48710	0.05265	530.033	13.72	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	403.31900		0.04033	410.43210	0.04104	403.319	13.84	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	590.31900		0.05903	586.43210	0.05864	590.319	13.84	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	367.92790		0.03679	374.81120	0.03748	367.928	14.00	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	654.92790		0.06549	650.81120	0.06508	654.928	14.00	0.00	0	0.00
Total for Derivatives :											588,929,690.21	145,599	1 982 719.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.71507			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.95000		107.15511	5.95000	107.13803			2,475,200,000.00	416,000	4,808,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.93195			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.94000		112.37644	6.94000	112.35562			19,098,880,000.00	2,752,000	58,376,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	99.85151			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	99.84935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	47.39230	8.00000	47.38203		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	7.69500	102.50013	7.69500	102.47875		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.10000	104.52871	6.10000	104.51164		0.00	0	10,146,000.00
AB07		On 07/03/2014	Spot Bond	6.02000	103.79065	6.02000	103.77392	176,055,201,000.00		29,245,050	15,222,525.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.19722		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	7.17000	110.88443	7.17000	110.86320		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89936		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.62000	134.41552	0.62000	134.37021	124,000,000.00		200,000	100,000.00
ABCP13		On 07/12/2023	Spot Bond	1.22500	144.63365	1.22500	283.63198	4,655,000,000.00		3,800,000	1,900,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.44577		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.38430		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.64635		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01390		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.05968		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.09008		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	6.36000	110.63560	6.36000	110.61677	2,951,040,000.00		464,000	3,932,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.64276		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.62000	104.89956	6.62000	104.88100	13,240,000,000.00		2,000,000	1,015,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.00730			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70332			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67186			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.66789			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.72669			0.00	4,000,000	2,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95951			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.72000	104.40571	5.72000	104.38967		1,704,560,000.00		298,000	837,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.97209			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89415			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.87860	4.37000	127.82262			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.89500	124.74729	1.89500	124.70093			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.67989	1.87000	116.63659			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.73646	2.77000	103.69535			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.47000	121.30905	9.47000	121.27804		24,217,971,920.00		2,557,336	1,278,668.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87524			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.02700			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.08334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.27493			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.17000	113.56807	3.17000	113.52188			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.16559	100.00000	30.09252			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.96500	171.25545	0.96500	171.19609			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.86965	2.78000	150.80990			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.99500	178.85134	0.99500	178.78920			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.51422	1.48000	179.44950			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.46625	74.43348	6.46625	74.41707			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.46625	74.43348	6.46625	74.41707			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.51587	84.61000	14.49151			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.22000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99149			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.17000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.32714	100.00000	38.25443			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.06000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.84000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.21000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.65250			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.49342			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.89000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.16000	107.35033	6.16000	107.33245			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.44000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.80000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80815			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.89000	118.57011	5.89000	118.55140			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51659			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.17000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.50000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500	103.79647	1.69500	107.95703			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.57619	1.81000	158.00136			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000	124.32529	2.08000	206.44119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	107.28000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.17000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.77000	102.20681	7.77000	101.40525			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	99.77000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.17000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	96.37000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	100.00000	6.29859	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.77000	114.19969	6.77000	114.17903			0.00	0	2,969,000.00
ABS5	On 01/05/2015	Spot Bond	5.90000	104.68066	5.90000	104.66412		26,514,600,000.00	4,494,000	20,372,000.00	
ABS6	On 01/06/2020	Spot Bond	7.32500	108.43960	7.32500	108.41817			0.00	0	2,154,000.00
ABS7	On 11/09/2026	Spot Bond	8.39000	104.76232	8.39000	104.73892			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.32000	109.28407	6.32000	109.26559			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.62000	128.27834	0.62000	128.23506			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.86354	4.00000	123.81040			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.02500	147.09035	1.02500	288.45125		1,435,000,000.00	1,400,000	700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	0.14000	113.02726	-0.14000	127.69728			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.90000	131.40067	0.90000	133.99385			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.71688			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04411			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.17376	100.00000	25.11211			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.65167			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.65167			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.54000	112.79165	8.54000	99.83648			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.05000	109.19506	10.05000	109.16597			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83171			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.60880	100.00000	1.60389			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82701			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.76061			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97943			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.58917	100.00000	9.55990			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97062			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83640			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.67523	11.00000	56.65903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.13707	100.00000	6.11834			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.83271			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.80522			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	101.08809			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14226			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26393			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08799			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12466			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14079			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.13685			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.13685			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.15049			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05866			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.15049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12319			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.25472			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03805			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02204			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.92843			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02204			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.10269			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.13916			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.15382			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.12450			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.94860			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05866			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56714			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.61500	113.77246	7.61500	113.74914			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97069			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.02000	103.93899	7.02000	103.91919			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.24231			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.34422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.15283			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	100.26545			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.20456	100.00000	5.19298			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.41024	100.00000	5.39833			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.40759			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	136.41324			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	136.43358			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.08793			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87988			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87988			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.26545			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39182			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05124			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04244			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.29967			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.36133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.29866			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.11188			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.92705			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.17237			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60997			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.91743			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.09235			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.93341			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08979			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89867			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06903			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01353			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95158			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92659			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97509			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06609			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01470			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97215			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.50230	10.23000	101.47478			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98818			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96334			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.35215			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.52488			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.91065			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.77000	113.60603	7.77000	113.58224			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06163			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.41131	1.75000	106.49160			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97068			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97348			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03906			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07550			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.00261			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98363			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03177			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11191			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03906			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.08279			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06238			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.06821			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.03589			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.09812			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.11719			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87545			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89421			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96322			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.98526			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.12168			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.10901			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19197			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.04635			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18470			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19197			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.90282			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.13376			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.13376			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.79822			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	102.24821			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97343			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88342			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.86887			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96321			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.29223			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.13874			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97608			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.35416	100.00000	4.34326			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.42473			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.59068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.70128			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.45739			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.50804			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.57546			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.31514			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.40500	100.78633	6.40500	100.76828			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.41642			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.49034			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	6.99000	108.89769	6.99000	108.87735		2,019,648,660.00		288,934	3,644,467.00
AIR02	On 30/04/2023	Spot Bond	7.83000	126.73118	7.83000	126.70459		2,489,940,000.00		318,000	259,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.10294	100.00000	42.99737		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	6.15000	113.95713	6.15000	113.93837		8,911,350,000.00		1,449,000	9,114,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.11802	100.00000	41.01732		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.06171	100.00000	12.03502		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.06000	162.85389	2.06000	162.79260		2,060,000,000.00		1,000,000	500,000.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	102.50228	3.87000	126.51023		774,000,000.00		200,000	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.50326		0.00		0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36473		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.83043			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.24000	112.38190	7.24000	112.36006		16,204,495,600.00	2,238,190	1,119,095.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45957		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.47917		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.42093	100.00000	60.27296		0.00	0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.19337		0.00	0	0.00	
BAW2	On 02/10/2015	Spot Bond	6.49000	112.60119	6.49000	112.58154		3,647,380,000.00	562,000	288,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.87156		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10789		0.00	0	0.00	
BAW5	On 15/09/2013	Spot Bond	6.25500	101.98778	6.25500	101.97066		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.78829		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	6.60000	103.76551	6.60000	103.74710		0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	7.22000	111.19556	7.22000	111.17401		0.00	0	0.00	
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.18235		0.00	0	0.00	
BAYA01	On 31/03/2016	Spot Bond	9.62154	108.23948	9.62154	105.60771		0.00	0	0.00	
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11077		0.00	0	0.00	
BAYA04	On 30/09/2015	Spot Bond	9.74782	104.67355	9.74782	103.34928		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	9.76545	104.57871	9.76545	103.29799			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11062			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.78308	104.98163	9.78308	103.31961			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.26940	106.92507	10.26940	106.83757			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.13838			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.13838			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13843			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.87154	103.91864	9.87154	102.84153			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.83875	106.56387	9.83875	103.63772			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.74782	104.67355	9.74782	103.34928			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.67527	106.34149	9.67527	104.14788			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.81563	98.75221	8.81563	103.76067			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07735			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06190			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06190			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.00163			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.88541	103.35906	9.88541	102.40401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	9.99500	104.99966	9.99500	104.97118			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	65.90891	10.22500	102.27340			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.76632			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.97196			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.86248	12.22500	101.08963			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.04547			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.64000	64.45773	9.64000	104.77006			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01260			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.03999			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.03999			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99944			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75417			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.62154	108.33114	12.62154	105.85681			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.73430	106.42628	13.73430	106.31099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	12.59117	106.42208	12.59117	104.58292			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39451			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.39451			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.39451			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.44879			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.06112	100.00000	8.04582			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.81934	100.00000	20.76835			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.94794	100.00000	18.90153			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.69625	100.00000	11.66761			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.71092	100.00000	11.68254			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.14134	100.00000	14.10670			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.25322	100.00000	12.22321			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.89502	100.00000	55.78897			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.40674			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.13856			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.16627			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP70U	On 24/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.93500	111.94171	0.93500	176.40932			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.75000	105.29796	6.75000	166.30540			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.75000	106.51818	6.75000	166.38597			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.13500	109.52607	7.13500	109.50509			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.04184			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83103			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87113			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.51944			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22062			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.31284			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99915			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	88.89360	100.00000	88.68782			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.54000	103.30666	6.54000	103.28860		2,197,440,000.00	336,000	148,168,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38146			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38998			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41836			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44672			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52583			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.81652	100.00000	5.80228			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.22519			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23745			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.24270			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.24445			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26542			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29335			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.68957	100.00000	5.67563			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.68957	100.00000	5.67563			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01962			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10797			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13206			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.99000	107.41883	6.99000	107.39878		15,266,160,000.00	2,184,000	1,092,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20431			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33259			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.84500	107.80580	5.84500	107.78864		151,970,000.00	26,000	2,144,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.83166			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78792			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.45963			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.37433			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.24767			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.76870	100.00000	7.74925			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.48621			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.25209			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.32515			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.45793			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	102.01082			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.90208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06768			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89114			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.05875			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.49738			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.12417	100.00000	11.09693			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.42000	109.49408	6.42000	109.47527			102,720,000.00	16,000	2,881,000.00
CBL08	On 02/11/2016	Spot Bond	7.87000	119.04065	7.87000	119.01568			0.00	0	107,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.39086			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.37031			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.57000	107.96082	7.57000	107.93901			75,700,000.00	10,000	7,957,000.00
CBL12	On 06/09/2018	Spot Bond	9.55000	109.33467	9.55000	109.30695			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.28921			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.80000	110.74485	9.80000	110.71559			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.19033			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.77000	105.55969	7.77000	105.53745			0.00	0	1,053,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.02175			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.24000	106.14051	10.24000	106.11123			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.20891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.58113			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.12678			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.39000		82.47103	8.39000	100.73092			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.58000		131.49500	8.58000	131.46466			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.43000		127.51352	8.43000	127.48459			2,630,160,000.00	312,000	11,156,000.00
CCT03	On 15/03/2025	Spot Bond	7.98000		125.86307	7.98000	125.83632			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.88510			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.12000		106.21953	10.12000	106.19104			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.97720			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.75130			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.86328			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.56416			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.84466			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.05145			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.05145			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.05145			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.64199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.05879			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.98535			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92658			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.86147			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.76732			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80526			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.76993			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98531			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93389			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.75615			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.83297			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.84098			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.82314			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07347			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02208			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03671			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.61000	103.56743	9.61000	103.54106			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.19000	102.46621	7.19000	102.44652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.82799			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35228			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.71869			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.71869			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.97945			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.15787	100.00000	23.10178			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.96990	100.00000	22.91426			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08801			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	59.19078	100.00000	59.04738			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	59.51891	100.00000	59.37314			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.47685			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.69007	10.11000	103.66182			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47685			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64966			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.22776			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.37418			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.60761	2.76000	110.22984			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	107.15392	3.14000	110.16260			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.66129	8.25000	101.63895			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.51449			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47685			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47685			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.04442	3.10000	109.77972			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.91065	2.40000	109.65415			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.57719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22462			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.48532			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.54185			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.54941			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.95000	105.33395	6.95000	105.31428			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58090			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57223			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.39600			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40419			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.00000	105.50414	7.00000	105.48430			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.00000	105.50414	7.00000	105.48430			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	7.05000	108.77903	7.05000	108.75833			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.11735			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.24345			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.98285			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.45979			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.45979			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.11172	100.17539	49.99013			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59698			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.98260			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13434			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.38860			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48743			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.01423	9.35000	101.98848			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.01423	9.35000	101.98848			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.38896			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.39317			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	102.37038			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05470			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.32206			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85301			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85301			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85301			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85301			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87649			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92200			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.57000	110.97591	7.57000	110.95350			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31698			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87789			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93409			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93409			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.24646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28601			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.20331			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50563			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02448			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01719			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03668			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84263			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.70433			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.70461			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03374			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.41710			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28551			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93498			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.83266			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98801			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15560			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15560			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15560			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.05405			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41977			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06528			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06528			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05226			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89977			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05226			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71372			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.20094			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89981			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89981			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89183			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.10617	100.00000	6.09137			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	101.17014			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.97851			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.05000	103.05857	9.05000	103.05375			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.57000	105.77670	9.57000	104.56598			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84783			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.20943			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.97905			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36575			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.27750			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.16539	8.80500	100.30485			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89134			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.28525			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.09564	100.00000	24.04173			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.09564	100.00000	24.04173			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.75080	7.01000	36.36218			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.31503			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.13500	109.52607	7.13500	136.14524			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.75000	37.64656	6.75000	166.30540			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.75000	38.03254	6.75000	166.38597			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.96039			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.81469			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67498			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67498			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.13199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.04985			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06603			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.66789			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06821			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36575			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96029			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.55000	114.53937	7.55000	110.03909			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.56000	109.91028	7.56000	109.88788		10,594,024,560.00	1,401,326	705,163.00	
COJ05	On 05/06/2023	Spot Bond	8.39000	130.93211	8.39000	130.90255		10,370,040,000.00	1,236,000	195,618,000.00	
COJ06	On 09/12/2015	Spot Bond	6.95000	113.58338	6.95000	113.56206		0.00	0	0.00	
COJ07	On 23/03/2021	Spot Bond	7.89000	118.19143	7.89000	118.16658		0.00	0	0.00	
COT01	On 03/04/2023	Spot Bond	8.36000	105.98401	8.36000	105.96030		0.00	0	0.00	
COT02	On 03/04/2028	Spot Bond	9.48000	106.80439	9.48000	106.77737		0.00	0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.35934		0.00	0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.38953		0.00	0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34035		0.00	0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19779		0.00	0	0.00	
CPL012	On 09/05/2013	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
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11661			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96468			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81988			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.75000	102.78302	10.75000	103.12433			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.22945			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.49500	101.91007	6.49500	102.80893			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20233			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.05626			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.11021			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.00205			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.95000	103.29563	5.95000	103.27907			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.75000	131.99916	5.75000	131.97861		15,001,497,000.00	2,608,956	2,179,478.00	
DV22	On 07/02/2020	Spot Bond	6.57500	117.93036	6.57500	117.90929		39,660,400,000.00	6,032,000	39,550,000.00	
DV23	On 27/02/2023	Spot Bond	7.04000	122.76675	7.04000	122.74329		49,610,880,000.00	7,047,000	92,093,000.00	
E170	On 01/08/2020	Spot Bond	6.18500	145.85427	6.18500	145.82974		0.00	0	18,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	106.24507		0.00	5,000,000	5,000,000.00	
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.79302		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.94448			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.04512			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.87210			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.66308			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.24000	124.76063	1.24000	124.71649			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	111.80355	1.31000	111.76371			0.00	0	245,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.74000	118.42469	7.74000	118.39985		2,554,200,000.00		330,000	165,000.00
EMM02	On 11/03/2021	Spot Bond	7.70000	119.34926	7.70000	119.32475			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.53000	110.96142	8.53000	110.93624			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.88076			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.09546			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21765			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.27063	100.00000	38.17792			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	62.88656	100.00000	62.72909			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	99.72677	100.00000	99.45505			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.57285	3.00000	124.52271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	9.91000	110.37752	9.91000	110.34803			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.03330			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38750			0.00	0	70,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.71571			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.16000	87.90543	8.16000	102.76013			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.92006			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92711			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.92471			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91843			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.91651			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93575			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93306			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.93094			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93543			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.93073			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.92745			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.37000	106.65107	5.37000	106.63563			0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	5.92000	114.66967	5.92000	114.65140			1,053,760,000.00	178,000	204,614,000.00
ES23	On 25/01/2023	Spot Bond	6.57000	127.30941	6.57000	127.28667			1,392,840,000.00	212,000	285,312,000.00
ES26	On 02/04/2026	Spot Bond	7.31500	105.30412	7.31500	105.28345			12,918,290,000.00	1,766,000	47,242,000.00
ES33	On 15/09/2033	Spot Bond	8.05500	95.69922	8.19000	94.40756			6,838,695,000.00	849,000	797,133,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.42446			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.47565			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.70236			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89342			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.53680	100.00000	10.51128			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.25371	100.00000	10.22887			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96417			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96282			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95848			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95605			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.00000	105.25254	6.00000	105.23563			4,536,000,000.00	756,000	20,587,000.00
FRB05	On 21/12/2018	Spot Bond	7.64000	107.21137	7.64000	107.18930			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.01082			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.35345			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.72810			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.44000	115.67108	9.44000	115.64177			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.40104			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	69.87970	100.00000	69.70100			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.00000	132.11312	1.00000	132.95313			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.06500	146.59500	1.06500	287.47952		2,556,000,000.00	2,400,000	900,000.00	
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.85143	1.79000	158.39474			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.42360	1.97000	209.92603			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.16000	117.93001	6.16000	117.91056			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.40943	100.00000	28.34689			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.40943	100.00000	28.34689			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14900	55.36050	8.14900	54.62785			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.32960	9.50600	34.42526			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.10058	9.74000	33.18843			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	89.88976	100.00000	89.67368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.38822			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.28004			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.81324			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12492			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21280			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21280			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.78020			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.17288			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27869			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36273			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.54573			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08805			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20833			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39534			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.49769	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.49769	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52171			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46783			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59089			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12939			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.06033			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76282			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17014			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.39980	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38954			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66607			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25304			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34020			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.58077			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46348			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65162			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75560			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57643			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.52577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36197			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.33584			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.68919			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66752			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60825			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.69208			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42725			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.14754	100.09221	12.11809			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04926			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.77435			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.27261			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.43965			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.02366			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37085			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.17892			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	101.19361			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.07774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.10464			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48956			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63818			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.03663			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63818			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02035			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08279			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.35650	13.22500	104.12448			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01281			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.61605			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.61605			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01427			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.55698			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.61240			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65000	94.21361	2.65000	97.82542			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.60619			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.44955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18329			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17602			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.39001			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.44069			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56805			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99269			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28241			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.24000	130.30273	2.24000	120.78367			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.19945			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.21264			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.22000	119.25417	2.22000	120.96959			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	99.72995	0.20000	117.19570			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.24000	115.97936	2.24000	120.78367			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	108.66131	1.18000	121.85467			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	108.93786	1.25000	123.53289			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32089			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.98378	100.00000	19.93537			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.96643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.70902			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.69978	4.73000	110.65012			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.74102			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.02929			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19068			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.59306			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40749			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.35186			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15121			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.58097			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14974			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.41460			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.81640			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.29685			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.85541			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.80000	101.18657	9.80000	100.33786			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.67038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	6.61000	101.92994	6.61000	101.07239			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.99634			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18852			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.21966			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25781			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28171			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.35528	3.32000	137.29900			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.58844			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.35720			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.35914			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.92790			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.39136			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.64117			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.94128			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.57500	140.45285	1.57500	275.43066			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.07500	146.47147	1.07500	287.23721			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.79500	137.89993	1.79500	270.42271			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.37000	112.08196	1.37000	129.18159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.26348			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.97000		129.23446	0.97000	129.18960			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47677			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.66853			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.23594			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.13287			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.96299			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000		103.52578	2.18000	103.48642			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.16166			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.76758	100.00000	0.76571			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.51635	104.97509	13.48215			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.98375			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.93249			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.07238			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.86382	101.07593	17.82013			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.29834	100.44759	9.27572			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.97201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	16.16017	100.76967	16.12075			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.35964			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.09399			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94487			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.27048			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	113.66915	1.80000	113.62718			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.98448			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92090			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54386			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36500	107.15531	1.36500	111.72853			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.02191			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	100.00000	2.05542	100.00000	2.04540			0.00	0	77,000,000.00
FRX14	On 01/09/2014	Spot Bond	5.41500	105.51538	5.41500	105.50006			0.00	0	515,000.00
FRX15	On 14/03/2015	Spot Bond	5.50000	107.03490	5.50000	107.01912		8,969,862,000.00	1,630,884	11,042,442.00	
FRX16	On 15/09/2016	Spot Bond	6.06000	107.07372	6.06000	107.05635			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.34000	109.45091	6.34000	109.43234			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.42000	117.82530	6.42000	117.80497			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.01500	110.19965	7.01500	110.17866			0.00	0	66,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	7.96000	99.21867	7.96000	100.12987		1,592,000,000,000.00	200,000,000	200,000,000.00	
FRX24	On 10/12/2024	Spot Bond	7.93000	125.66891	7.93000	125.64207		0.00	0	5,000,000.00	
FRX31	On 21/02/2031	Spot Bond	8.63000	109.96258	8.63000	109.93692		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	9.13000	88.98302	9.13000	88.96133		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.00571		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73500		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62597		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	7.57000	107.22014	7.57000	107.19837		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07107		0.00	0	0.00	
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19001		0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94270		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.46530		0.00	0	0.00	
GRA304	On 27/06/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439		0.00	0	0.00	
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93061		0.00	0	0.00	
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.13453		0.00	0	0.00	
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.06240		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.84390			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.75719			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.53643			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.69723			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.30322			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.31042			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.32436			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.71307	100.00000	2.70707			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.34164			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.36560			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	101.21333			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.73577			0.00	600,000	600,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.50851			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07577			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.88604			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14818			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.96132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44656			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.11199			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.19887			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.37860			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16018			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	105.71526			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.71526			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	93.40104	100.00000	93.18484			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43597			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44888			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.55627	105.00172	6.55627	102.79533			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.99846			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45221			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.47158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		6.91031	104.99909	6.91031	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	106.36464			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.48142			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.50075			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		7.36225	105.00263	7.36225	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	107.66110			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.52033			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.53636			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	108.37639			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	110.22837			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.49814			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.58052			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.60313			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		6.38500	121.97059	6.38500	121.94942		4,175,790,000.00	654,000	44,424,000.00	
HWAY23	On 07/12/2023	Spot Bond		0.84500	149.34462	0.84500	292.87340			0.00	0	78,100,000.00
HWAY24	On 07/12/2024	Spot Bond		0.82500	153.85679	0.82500	293.36980			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		8.21000	112.97852	8.21000	112.95342		9,129,520,000.00	1,112,000	17,580,000.00	
HWAY35	On 31/07/2035	Spot Bond		8.19500	113.32102	8.19500	113.29588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	0.74000	119.32407	0.75500	119.09554			40,996,000,000.00	55,400,000	589,021,429.00
I2038	On 31/01/2038	Spot Bond	1.70500	116.10901	1.70500	116.06638			31,031,000,000.00	18,200,000	225,739,536.00
I2050	On 31/12/2050	Spot Bond	1.86000	122.85878	1.90000	121.57962			217,080,600,000.00	116,710,000	58,030,284.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.05000	109.09450	6.05000	109.07683			4,531,752,500.00	749,050	374,525.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.69368			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.41443			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83514			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07096			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.66672			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.54500	103.17905	6.54500	103.16098			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.55000	109.08517	6.55000	109.06606			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.92000	114.04979	6.92000	114.02871			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.47500	102.30145	6.47500	102.28364			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.36156			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88646			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	108.23060	3.17000	108.18654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	6.37000	107.44819	6.37000	107.42958			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.16758			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.17830			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	108.67184	0.02000	126.97189			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.97000	115.62306	0.97000	133.26438			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.71041			0.00	0	10,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.74371			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.89000	108.65987	6.89000	108.63975			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22266			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33045			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.96761			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.07000	107.39591	7.07000	107.37542			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.47500	101.20304	7.47500	101.18253			0.00	0	30,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18996			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.85000	88.78750	6.85000	102.79711			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	54.50006	100.00000	54.50006			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00178	100.00000	0.00178			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.33790	5.00000	100.32437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.33790	5.00000	100.32437			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.41508	5.00000	101.40124			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.33790	5.00000	100.32437			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.65866	4.00000	100.64782			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.96188			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.87859			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.96872			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.05000	112.71868	8.05000	112.69437			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82764			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82764			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92009			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.45592	100.00000	8.43543			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58355			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20341			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.05000	102.85685	8.05000	102.83480			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.16755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.98459			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.95389			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.62000	108.95451	7.62000	99.93741			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.06388			0.00	0	4,000,000.00
IN205U	On 20/06/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	94.98931	5.27500	99.91336			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.81248			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.79808	5.27500	99.71179			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.69743	5.27500	99.61131			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.29352	5.30000	99.20770			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.58523			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17348			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.69314			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.94419			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.62154	107.07842	9.62154	104.85747			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.62154	104.50232	9.62154	103.20285			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.10405			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.66278			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08035			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.71914	6.50000	100.70153			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15560			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80251			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	96.38405	100.25042	96.13633			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09132			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09132			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.31020	100.00000	25.24683			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.19853	100.00000	16.15797			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81272			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61051			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61051			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89320			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89320			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10557			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.06094			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.07719			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.12681			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97573			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.99302			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00024			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05837			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.81272			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.79809			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48134			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45226			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.43021			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23616			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23616			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51230			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.45370	100.00000	68.28787			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.00163			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40650			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.46130			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.50485			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51618			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.52377			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.06000	106.59746	7.06000	106.57726		1,962,680,000.00		278,000	139,000.00
IPL4	On 29/03/2014	Spot Bond	6.07000	103.61164	6.07000	103.59480		2,558,702,882,000.00		421,532,600	105,471,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44551			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.17000	110.88238	7.17000	110.86116		28,264,140,000.00	3,942,000	14,550,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.69470			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.73848			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12557			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.23000	110.49997	7.23000	110.47841			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15400			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.47155			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.06000	106.25976	2.06000	122.46880		412,000,000.00	200,000	5,000,000.00	
IV019	On 31/03/2028	Spot Bond	2.97000	102.03400	2.97000	137.00760			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.15211			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.86027			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.67193			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.65761			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.29889			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.97938			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.39846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	2.75500	95.97875	2.75500	96.77852			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75500	95.89874	2.75500	98.86472			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.39693			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.89224			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.95389			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.14000	114.26191	10.14000	114.23121			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.31572			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	100.95116	2.97000	137.00760			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	94.98932	5.27500	99.88452			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.87010	5.27500	99.78369			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.76930	5.27500	99.68306			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.66870	5.27500	99.58264			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.56627	5.30000	99.47998			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.46561	5.30000	99.37949			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.36515	5.30000	99.27921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On 04/07/2013	Spot Bond	5.30000	99.26490	5.30000	99.17912			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.94602	5.40000	98.85919			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.84474	5.40000	98.75808			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.74366	5.40000	98.65718			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		54,000,000,000,000.00	540,000,000	360,000,000.00	
IVA334	On 22/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	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	68.22430	100.00000	68.09701			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.73087			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.25784			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.25986			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.24269			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67587			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05171			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.22258			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21322			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	100.00000	33.96883	100.00000	33.72519			0.00	0	150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17262			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26466			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	52.82500	100.00000	99.72678			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.00000	100.00000	63.83974			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.11830	100.00000	52.98820			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.79617	100.00000	62.64237			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.24913			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.57710	100.00000	10.55061			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.41455	100.00000	27.34742			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.52364			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.55061	100.00000	10.52419			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.55235			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.05655	100.00000	32.95334			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.53817			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.25397			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.13000	157.40992	7.13000	157.37995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.53337			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.48927			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.27000	103.33043	7.27000	103.31005			0.00	0	2,998,000.00
LGL03	On 03/04/2018	Spot Bond	7.32000	70.36968	7.32000	102.11920		7,320,000,000.00	1,000,000	500,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.69246			0.00	0	11,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.30000	105.33676	10.30000	105.30770			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85797			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17218			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.50292			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12963			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.58969			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.95550			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.46111			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53129			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.64706			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60215			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.46480			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.08303			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.49454			0.00	8,000,000	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.04223			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70886			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77508			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.27475			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.78870	100.00000	56.64962			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.95900	100.00000	65.79384			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	59.04730	100.00000	58.90270			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.45673	100.00000	38.36357			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.54886	100.00000	26.48455			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.76829	100.00000	9.74462			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.84836	100.00000	23.79059			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	6.99000	110.46276	6.99000	110.44202			0.00	0	16,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.20328			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02067			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.11196			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.64709			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.65203			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67674			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.32987			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.44828			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.40500	107.47454	6.40500	107.45602			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.06000	113.77535	7.06000	113.75354			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.71500	117.83237	7.71500	117.80773		61,720,000,000.00	8,000,000	2,000,000.00	
MET01	On 15/12/2014	Spot Bond	5.78000	108.99568	5.78000	108.97862			0.00	0	15,700,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91182			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94855			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.82500	113.20064	7.82500	113.54735			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.20000	106.30469	6.20000	106.28705		10,035,369,600.00	1,618,608	25,512,304.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	7.33000	108.99198	7.33000	108.97043			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.30873			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.03000	108.88823	7.03000	108.86757			0.00	0	5,476,000.00
MTN02	On 13/07/2014	Spot Bond	5.84000	108.22412	5.84000	108.20692			0.00	0	87,000.00
MTN03	On 13/07/2015	Spot Bond	6.25000	109.32200	6.25000	109.30342		2,412,500,000.00		386,000	9,893,000.00
MTN04	On 13/07/2017	Spot Bond	6.97500	114.60455	6.97500	114.58285			0.00	0	2,161,000.00
MTN05	On 28/10/2013	Spot Bond	5.85500	101.18928	5.85500	101.17347			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.40804			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19606			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.95628			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.84093	100.00000	5.86270			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.19294			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.11550	100.00000	6.13647			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.19039	100.00000	6.21114			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.68397	100.89771	5.70454			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.76113	100.61875	5.78198			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98486		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98468		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98424		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98404		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98371		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98341		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98314		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.98164		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.97971		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.19294		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.19294		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.21000	107.02781	7.21000	107.00687		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.81220		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.70771		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.53728		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.92152		0.00	3,000,000	3,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.78785		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.31810		0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	6.25000	110.91875	6.25000	110.90020			6,487,500,000.00	1,038,000	6,683,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.61714			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.24000	122.77354	7.24000	122.74982			0.00	0	2,966,000.00
NBK4	On 28/10/2024	Spot Bond	9.30500	36.08116	9.30500	36.07237			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.30000	106.71059	6.30000	106.69251			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45535			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.48114			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.33500	102.84643	6.33500	102.82901			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29553			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.50000	108.66053	6.50000	108.64165			10,049,520,000.00	1,546,080	4,311,040.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86150			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.49837			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.69046			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.55250			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.39019			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.79616			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26112			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	100.33652			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.36808			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.26343			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57307			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.79017			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.25819			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.56449			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26221			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.68385			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.96336			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99626			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.64941			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90151			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67589			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.64239			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.00000	109.16907	7.00000	109.14866		1,386,000,000.00		198,000	99,000.00
NED6	On 20/09/2013	Spot Bond	5.77000	102.82317	5.77000	102.80724			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.87000	104.47591	5.87000	104.45921		1,966,379,019,960.00		334,987,908	86,553,954.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.54229			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.42000	126.33115	10.42000	118.78547			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.83453			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.65208			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.08500	162.61807	1.08500	162.56117			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.87500	116.68868	6.87500	116.66689			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.52814			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99498			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.55396			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.50500	118.25237	7.50500	118.22767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.39177			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.84419			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23649			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.31745			0.00	0	2,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	7.70500	118.19438	7.70500	121.31809			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.41375			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.31529			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.35903			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.90500	118.13736	7.90500	118.11138			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.50127			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.42034			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.43562			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.43566			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.52196			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.63259			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.77479			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.82912			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.69575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	3.24500	132.42223	3.24500	132.36823			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.50000	105.73926	5.50000	105.72366			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.73000	130.74878	6.73000	130.72501		6,622,320,000.00		984,000	11,992,000.00
NRA022	On 31/10/2022	Spot Bond	6.97000	136.59666	6.97000	136.57124			0.00	0	7,200,000.00
NRA023	On 31/05/2023	Spot Bond	0.98000	179.69701	0.98000	179.63465			0.00	0	83,500,000.00
NRA028	On 30/11/2028	Spot Bond	7.81000	145.11689	7.81000	145.08635		2,233,660,000.00		286,000	6,243,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45929			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44714			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.31566			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.23185			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26868			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74749			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96448			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.82356	100.00000	19.77501			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.86970	100.00000	19.82103			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.89738	100.00000	19.84865			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.56179	100.00000	20.51142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.30001	100.00000	21.24784			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.91390	100.00000	25.85043			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.81000	107.42619	5.81000	107.40938		2,103,220,000.00	362,000	8,860,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.68744	100.00000	5.67366			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.27000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.46245	100.00000	30.38784			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.25382	100.00000	10.22898			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06629			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32519			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14719			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	83.23416	100.00000	83.05516			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17017			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		71,500,000,000.00	715,000,000	400,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.81007			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.69791			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.96815			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91509			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27768			0.00	900,000	300,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.05970			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00808			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.04359			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.04205			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.12071			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.05596			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18803			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.18812			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.11179			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.31631			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.78997			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.81514			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.82646			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.85160			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.95950			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.98455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.96617			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.25822			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.05000	112.97580	5.05000	112.96049			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.24000	93.31825	5.24000	93.30513			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.55000	44.38108	6.55000	44.37322			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	4.95000	120.83473	5.05000	120.57477		54,912,790,350,000.00	093,493,000	3,086,400,000.00	
R158	On 15/09/2015	Spot Bond	5.05000	120.59112	5.05000	112.96049			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.95000	89.20162	4.95000	89.18977			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.05000	127.83595	5.05000	127.81862			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.88000	85.13870	4.88000	85.12754			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.57000	103.97159	4.57000	103.95870			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.57500	139.07728	6.73000	137.36872		86,871,158,716,325.00	212,343,531	1,504,509,329.00	
R187P	On 21/12/2026	Spot Bond	6.47000	42.05185	6.47000	42.04449			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.39000	39.90683	6.39000	39.89993			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.57500	299.76173	0.57500	299.66098		13,538,662,500.00	23,545,500	249,427,780.00	
R201	On 21/12/2014	Spot Bond	4.87000	109.37188	4.87000	109.35743		9,101,072,786,890.00	868,803,447	1,104,200,000.00	
R202	On 07/12/2033	Spot Bond	1.48000	226.43782	1.48000	226.35613		55,282,440,000.00	37,353,000	1,359,346,786.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	6.02000	114.22963	6.16000	113.11217			13,953,511,180,000.00	317,859,000	4,380,052,000.00
R203	On 15/09/2017	Spot Bond	5.36500	112.36537	5.47000	111.92186			21,002,177,725,000.00	914,665,000	5,883,718,000.00
R204	On 21/12/2018	Spot Bond	5.53000	114.92086	5.64000	114.34432			2,240,489,288,100.00	405,151,770	4,363,230,363.00
R2048	On 28/02/2048	Spot Bond	7.84500	112.50615	7.84500	112.48262			9,329,187,705,000.00	189,189,000	2,635,930,000.00
R205	On 31/03/2014	Spot Bond	100.00000	60.05014	100.00000	59.90308			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.00500	104.08209	5.05500	104.03457			5,455,450,000,000.00	090,000,000	2,418,796,000.00
R207	On 15/01/2020	Spot Bond	5.69000	110.93199	5.82500	110.13890			26,965,245,710,000.00	739,059,000	4,709,469,225.00
R208	On 31/03/2021	Spot Bond	5.75500	107.03567	5.89000	106.14551			22,093,387,254,330.00	838,989,966	8,785,410,152.00
R209	On 31/03/2036	Spot Bond	7.49000	87.26364	7.62500	85.94487			18,471,322,777,880.00	466,131,212	8,181,208,000.00
R210	On 31/03/2028	Spot Bond	1.07000	173.39769	1.07000	173.33711			33,208,138,010.00	31,035,643	301,505,643.00
R211	On 31/01/2017	Spot Bond	0.70000	115.54819	-0.68000	130.18149			(40,600,000,000.00)	58,000,000	168,900,000.00
R212	On 31/01/2022	Spot Bond	0.38000	139.60300	0.40000	139.33808			95,228,000,000.00	250,600,000	2,199,720,857.00
R213	On 28/02/2031	Spot Bond	7.20000	99.42280	7.33000	98.14052			21,805,029,432,000.00	028,476,310	4,198,244,310.00
R214	On 28/02/2041	Spot Bond	7.70500	87.58302	7.70500	87.56503			29,310,074,265,000.00	804,033,000	8,366,137,000.00
R224C	On 15/09/2013	Spot Bond	4.63000	98.45143	4.63000	98.43913			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.73000	96.16284	4.73000	96.15063			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.84000	93.80630	4.84000	93.79411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	5.11000	91.14766	5.11000	91.13516			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	4.95000	89.20162	4.95000	89.18977			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.87000	87.24024	4.87000	87.22883			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.88000	85.13870	4.88000	85.12754			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.81500	99.50121	4.81500	99.48815			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.90500	97.11368	4.90500	97.10075			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.92500	94.76855	4.92500	94.75588			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.87500	92.56341	4.87500	92.55116			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.02000	90.09220	5.02000	90.07992			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.89000	88.17709	4.89000	88.16539			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.87000	86.12480	4.87000	86.11342			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.93000	83.90022	4.93000	83.88900			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.44500	80.21206	5.44500	80.20023			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.49500	77.91138	5.49500	77.89978			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.64500	75.26525	5.64500	75.25374			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.62500	73.27905	5.62500	73.26788			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.60500	71.35914	5.60500	71.34831			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.59500	69.45843	5.59500	69.44790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	5.78500	66.68717	5.78500	66.67673			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.76500	64.90835	5.76500	64.89822			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.81000	62.86657	5.81000	62.85668			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.78000	61.24530	5.78000	61.23571			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.75000	59.68326	5.75000	59.67397			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.72000	58.17805	5.72000	58.16904			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.68000	56.78313	5.68000	56.77439			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.64000	55.44325	5.64000	55.43478			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.67000	48.25935	6.67000	48.25065			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.63000	46.91212	6.63000	46.90372			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.59000	45.62020	6.59000	45.61207			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.55000	44.38108	6.55000	44.37322			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.51000	43.19238	6.51000	43.18478			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.47000	42.05185	6.47000	42.04449			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.43000	40.95734	6.43000	40.95022			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.39000	39.90683	6.39000	39.89993			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.51653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55253			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.67872			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.64584			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.74304			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.36499	100.00000	2.35919			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23077			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21966			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.22145			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16665			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82756			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16535			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92771			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	98.76459	100.00000	98.59131			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97471			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81731			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46071			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.47082			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.62719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.38530			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.13094			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.27684			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49789			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26109			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	103.24334			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17671			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.39541			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.35289			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.35289			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.54888			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.80617			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25677			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.67063			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30385			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.46258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13771			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.66278			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.42684			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.90120	12.35000	105.86615			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.43631			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.39397			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.64564	100.00000	11.61742			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.64564	100.00000	11.61742			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.58146			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	62.25903	100.00000	62.10313			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.70880			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.61628	5.25000	101.60174			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.10856	100.00000	1.10585			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.01967	100.00000	6.00493			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.87434			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.53231			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.25000	116.81629	7.25000	116.79356			94,250,000.00	13,000	4,485,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.88158			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.35000	119.03757	6.35000	119.01701			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.54008			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.52000	112.46224	7.52000	112.43944		6,437,120,000.00		856,000	15,428,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.39272			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.17221			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.25682			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.39090			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.38344			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.35000	110.69430	6.35000	110.67519		2,145,550,700.00		337,882	14,468,941.00
SBK9	On 10/04/2018	Spot Bond	7.24000	105.48924	7.24000	105.46874			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.92000	130.67376	0.92000	130.62864		552,000,000.00		600,000	300,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.04409			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.51000	117.10703	6.51000	117.08664			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.37000	117.43530	6.37000	117.41529			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.30000	117.59990	6.30000	117.58008			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.87000	106.43075	6.87000	106.41122			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.44500	117.25929	6.44500	117.23908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	6.41000	117.34139	6.41000	117.32127			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05168			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87271			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.12109			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76362			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83971			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.79490	100.00000	82.61173			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.52000	110.16745	6.52000	110.14824			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10108			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90448			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.94868			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.58630	100.00000	1.58277			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.92801			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.54000	119.75732	7.54000	119.73297		1,508,000,000.00		200,000	100,000.00
SBS20	On 15/05/2026	Spot Bond	8.38000	113.04796	8.38000	113.02232		13,408,000,000.00		1,600,000	800,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.96152			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.87971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.37182			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.41391			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.13000	108.16550	7.13000	112.57013		3,522,220,000.00	494,000	381,000.00	
SBS3	On 25/05/2026	Spot Bond	7.43000	110.20442	7.43000	110.18221			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.59000	110.49701	7.59000	106.17694			0.00	0	1,000.00
SBS9	On 07/07/2016	Spot Bond	6.23000	118.62361	6.23000	118.60351		14,677,880,000.00	2,356,000	11,206,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.98892	0.70000	122.94718		70,140,000,000.00	100,200,000	50,100,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.10500	146.10166	1.10500	286.51176		1,989,000,000.00	1,800,000	1,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.02000	109.92179	0.02000	126.97189		4,000,000.00	200,000	100,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.74000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4.06960	100.00000	100.00000	4.05974			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.77937	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	110.95829	0.59000	0.59000	124.42660			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.71914	6.50000	6.50000	100.70153			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.17288			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.80264			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.86505			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.18406			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.57000	107.36988	7.57000	7.57000	107.34797			0.00	0	30,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.02374			0.00	0	30,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.61243			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.66000	103.28055	5.66000	5.66000	103.26477			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.35000	111.86871	6.35000	6.35000	111.84940			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.87000	108.57173	5.87000	5.87000	103.91795			4,684,260.00	798	8,399.00
SNT01	On 15/09/2017	Spot Bond	6.92000	106.24033	6.92000	6.92000	106.22070			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.58049			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.44203			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.61971			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45316			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.77000	111.54181	6.77000	111.52141			0.00	0	13,300,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.81611			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.47418			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.49400			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.62000	102.94057	7.62000	102.91954			0.00	0	48,840,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42006			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96109			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.34868			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.49800	96.40961	7.49800	96.39022			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.56000	96.05641	7.56000	96.03694			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.11500	107.41997	6.11500	107.40220			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.08500	103.23432	7.08500	103.21446			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08240			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.65000	107.27364	6.65000	107.25458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	5.95000	118.42747	5.95000	118.40860			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.50500	109.73208	1.50500	110.11072			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.59000	107.20730	6.59000	109.65340			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98572			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95712			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95714			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89998			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87145			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87144			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.79997			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.77116			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.64108			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.46743			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.86060			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.07830			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.76919			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60487			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93456			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88979			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78548			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.61000	116.63856	5.61000	116.62092			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.29000	114.85695	7.29000	114.83448			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	48.55688	100.00000	48.44823			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.39862	100.00000	38.30457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	15.71497	100.00000	15.67563			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.26500	102.64652	6.26500	102.62932			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.54873			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01264			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.91397			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18104			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.79901			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.23139			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.30000	109.40341	6.30000	109.38466			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08018			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93958			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.98501			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.43836			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.45174			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.49173	7.83000	102.46999			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43100			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20103			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.43100			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.44772			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.52585	7.16000	102.18331			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.48047			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.47780			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.54180			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.53314			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.79297			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76341			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45743			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.15331	101.06155	6.13809			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.42832			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.66909			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.48848			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.51516			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.79560			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.44728			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45405			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.44728			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.45405			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.45743			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44323			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45405			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49122			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.49122			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49122			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54522			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.55871			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54185			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81063			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.82736			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82067			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	7.00000	109.30683	7.00000	109.28629			0.00	0	1,078,000.00
TL20	On 22/02/2020	Spot Bond	6.00000	101.30149	6.00000	101.26381			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.41000	110.95133	6.41000	110.93200		3,551,140,000.00		554,000	992,000,000.00
TN20	On 17/09/2020	Spot Bond	6.87000	122.29611	6.87000	122.27367		19,229,130,000.00		2,799,000	318,367,000.00
TN23	On 06/11/2023	Spot Bond	7.17500	126.61572	7.17500	126.59146		2,618,875,000.00		365,000	115,919,000.00
TN25	On 19/08/2025	Spot Bond	7.73000	116.04944	7.73000	116.02513		7,760,920,000.00		1,004,000	440,202,000.00
TN27	On 14/11/2027	Spot Bond	7.77000	109.72780	7.77000	109.70470		18,531,450,000.00		2,385,000	17,236,500.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.96687		0.00		0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.96594		0.00		0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.96495		0.00		0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.96478		0.00		0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.95958		0.00		0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.94896		0.00		0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.63797		0.00		0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.66378		0.00		0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.67924		0.00		0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549	10.00000	100.34862		0.00		0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612	9.75000	100.33993		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809	100.00000	10.34136			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95831			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75752			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.75513			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.02909			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.72674			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.01822			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.55479			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.93126			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28770			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.25876			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.10002			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55438			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49603			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46685			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36473			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30752			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35145			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07295			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	89.87885	100.00000	89.66382			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.53153			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.41952			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.29501			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36610			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.29000	122.12003	7.29000	122.09627		4,680,180,000.00	642,000	321,000.00	
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.18355			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.48777			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78244			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.81000	110.25644	7.81000	110.23348			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	82.66292	100.00000	82.48084			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	82.70106	100.00000	82.52659			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	82.78477	100.00000	82.60242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.68900			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72637			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.02090			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02110			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.81506			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84010			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05080			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	126.61000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.41000	125.34704	5.41000	125.32856			0.00	0	93,001,000.00
WS05	On 01/08/2018	Spot Bond	0.37000	192.66949	-0.37000	249.87269			0.00	0	37,100,000.00
WSP1	On 28/05/2015	Spot Bond	5.45000	110.91059	5.45000	110.89411			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.97500	114.86106	5.97500	114.84238		25,286,200,000.00	4,232,000	81,116,000.00	
WSP3	On 28/05/2019	Spot Bond	6.19500	118.10060	6.19500	118.08070			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.45000	118.39304	6.45000	118.37228			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.43000	120.08460	6.43000	120.06361			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.84500	98.57377	4.84500	98.56088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	4.90500	97.38556	4.90500	97.37260			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.00000	90.01604	5.00000	90.00376			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.89500	95.83457	4.89500	95.82191			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.90500	94.67221	4.90500	94.65953			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.93000	88.83151	4.93000	88.81969			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.88500	92.81818	4.88500	92.80581			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.00000	90.00376	5.00000	89.99148			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.58500	70.37636	5.58500	70.36582			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.14352	100.00000	10.12427			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04085	100.00000	0.04077			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.14352	100.00000	10.12427			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.80516	100.00000	27.75241			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.39236	100.00000	23.34798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	23.39236	100.00000	23.34798				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.08289	100.00000	13.05807				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.35838	100.00000	12.33493				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.62974	100.00000	11.60767				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.62974	100.00000	11.60767				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.00658	100.00000	10.98570				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.39705	100.00000	10.37733				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549				0.00	0	0.00
Total for j-Bonds :										454,423,789,410,795.00	,018,064,981	91 951 620 495.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									4,424,378,340,485.00	18,210,580	91 953 603 214.00
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