



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/05/2013

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	9.80760	9.80760	9.79770	9.79770		14.94	526,060,048.80	53,638	511,737.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,107.86370	1.10786	1,097.99490	1.09799	1,107.864	20.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.26370	0.00026	0.29490	0.00029	0.264	20.19	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,067.92630	1.06793	1,058.06270	1.05806	1,067.926	19.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.32630	0.00033	0.36270	0.00036	0.326	19.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,047.96310	1.04796	1,038.10240	1.03810	1,047.963	19.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.36310	0.00036	0.40240	0.00040	0.363	19.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,008.05000	1.00805	998.19570	0.99820	1,008.050	19.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.45000	0.00045	0.49570	0.00050	0.450	19.43	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,127.83710	1.12784	1,117.96600	1.11797	1,127.837	20.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.23710	0.00024	0.26600	0.00027	0.237	20.34	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	808.67420	0.80867	798.79430	0.79879	808.674	17.44	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	1.07420	0.00107	1.09430	0.00109	1.074	17.44	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	778.83190	0.77883	768.94170	0.76894	778.832	17.14	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	1.23190	0.00123	1.24170	0.00124	1.232	17.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,057.94420	1.05794	1,048.08200	1.04808	1,057.944	19.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.34420	0.00034	0.38200	0.00038	0.344	19.81	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	709.30830		0.70931	699.38210	0.69938	709.308	16.45	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	1.70830		0.00171	1.68210	0.00168	1.708	16.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	659.77120		0.65977	649.80570	0.64981	659.771	15.95	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	2.17120		0.00217	2.10570	0.00211	2.171	15.95	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	958.15570		0.95816	948.29980	0.94830	958.156	18.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.55570		0.00056	0.59980	0.00060	0.556	18.94	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	610.37460		0.61037	600.35400	0.60035	610.375	15.45	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	2.77460		0.00277	2.65400	0.00265	2.775	15.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	561.16530		0.56117	551.07200	0.55107	561.165	14.95	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	3.56530		0.00357	3.37200	0.00337	3.565	14.95	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	768.89000		0.76889	758.99580	0.75900	768.890	17.04	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	1.29000		0.00129	1.29580	0.00130	1.290	17.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	512.20640		0.51221	503.06000	0.50306	512.206	14.46	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	4.60640		0.00461	5.36000	0.00536	4.606	14.46	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	464.78840		0.46479	455.95610	0.45596	464.788	14.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	7.18840		0.00719	8.25610	0.00826	7.188	14.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	630.11370		0.63011	620.11740	0.62012	630.114	15.65	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	2.51370		0.00251	2.41740	0.00242	2.514	15.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	330.49020		0.33049	323.06600	0.32307	330.490	14.65	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	22.89020		0.02289	25.36600	0.02537	22.890	14.65	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	182.28460		0.18228	177.57950	0.17758	182.285	14.85	0.00	0	55,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	74.68460		0.07468	79.87950	0.07988	74.685	14.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	531.75500		0.53175	522.17030	0.52217	531.755	14.65	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	4.15500		0.00416	4.47030	0.00447	4.155	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	90.22670		0.09023	90.43300	0.09043	90.227	15.46	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	172.62670		0.17263	182.73300	0.18273	172.627	15.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	58.48740		0.05849	59.74040	0.05974	58.487	16.10	4,620,504.60	79,000	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	250.88740		0.25089	262.04040	0.26204	250.887	16.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	418.48530	0.41849	410.04200	0.41004	418.485	14.55	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	10.88530	0.01089	12.34200	0.01234	10.885	14.55	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.86590	0.00187	2.30340	0.00230	1.866	21.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,044.26590	1.04427	1,054.60340	1.05460	1,044.266	21.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.98220	0.00098	1.21060	0.00121	0.982	21.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,193.38220	1.19338	1,203.51060	1.20351	1,193.382	21.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	104.99320	0.10499	104.65290	0.10465	104.993	15.23	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	147.39320	0.14739	156.95290	0.15695	147.393	15.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.34760	0.00035	0.42000	0.00042	0.348	23.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,442.74760	1.44275	1,452.72000	1.45272	1,442.748	23.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.12930	0.00013	0.15010	0.00015	0.129	24.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,692.52930	1.69253	1,702.45010	1.70245	1,692.529	24.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	20.59510	0.02060	22.37310	0.02237	20.595	17.54	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	462.99510	0.46300	474.67310	0.47467	462.995	17.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,607.60000	2.60760	2,597.70340	2.59770	2,607.600	20.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000	0.00000	0.00340	0.00000	0.000	20.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,307.69210	1.30769	1,297.80650	1.29781	1,307.692	21.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.09210	0.00009	0.10650	0.00011	0.092	21.69	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,207.75540	1.20776	1,197.87660	1.19788	1,207.755	20.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.15540	0.00016	0.17660	0.00018	0.155	20.94	0.00	0	11,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.93450		9.93450	9.93450	9.92410	9.92410		15.02	773,579,646.00	77,868	295,916.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,108.96960	1.10897	0.00000	0.00000	1,108.970	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	24.46960	0.02447	0.00000	0.00000	24.470	14.52	1,246,897.41	50,957	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	717.37050	0.71737	702.43150	0.70243	717.371	14.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	82.87050	0.08287	78.33150	0.07833	82.870	14.20	248,611.50	3,000	3,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,203.72710	1.20373	1,191.07070	1.19107	1,203.727	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	19.22710	0.01923	16.97070	0.01697	19.227	14.80	0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,156.20080	1.15620	1,143.27980	1.14328	1,156.201	14.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	21.70080		0.02170	19.17980	0.01918	21.701	14.66	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	570.09950		0.57010	0.00000	0.00000	570.099	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	135.59950		0.13560	0.00000	0.00000	135.600	14.33	813.60	6	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	971.64670		0.97165	957.67380	0.95767	971.647	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	37.14670		0.03715	33.57380	0.03357	37.147	14.33	37,146.70	1,000	6,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	798.87460		0.79887	784.16090	0.78416	798.875	14.24	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	64.37460		0.06437	60.06090	0.06006	64.375	14.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	475.41620		0.47542	461.94290	0.46194	475.416	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	190.91620		0.19092	187.84290	0.18784	190.916	14.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	678.02600		0.67803	663.02320	0.66302	678.026	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	93.52600		0.09353	88.92320	0.08892	93.526	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	639.68480		0.63968	624.65720	0.62466	639.685	14.16	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	105.18480		0.10518	100.55720	0.10056	105.185	14.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	392.54180		0.39254	380.64820	0.38065	392.542	14.85	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	258.04180		0.25804	256.54820	0.25655	258.042	14.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	537.23030		0.53723	522.95100	0.52295	537.230	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	152.73030		0.15273	148.85100	0.14885	152.730	14.42	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	481.36090		0.48136	467.79660	0.46780	481.361	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	186.86090		0.18686	183.69660	0.18370	186.861	14.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	302.39440		0.30239	0.00000	0.00000	302.394	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	367.89440		0.36789	0.00000	0.00000	367.894	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	469.52410		0.46952	456.14380	0.45614	469.524	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	195.02410		0.19502	192.04380	0.19204	195.024	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	446.48210		0.44648	0.00000	0.00000	446.482	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	211.98210		0.21198	0.00000	0.00000	211.982	14.68	635,946.30	3,000	3,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	179.71400		0.17971	0.00000	0.00000	179.714	16.46	1,078.28	6	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	645.21400		0.64521	0.00000	0.00000	645.214	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	367.50830		0.36751	356.21660	0.35622	367.508	14.94	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	283.00830		0.28301	282.11660	0.28212	283.008	14.94		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	343.74130		0.34374	333.07850	0.33308	343.741	15.02		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	309.24130		0.30924	308.97850	0.30898	309.241	15.02		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	86.64330		0.08664	85.50270	0.08550	86.643	18.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,152.14330		1.15214	1,161.40270	1.16140	1,152.143	18.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	233.28730		0.23329	226.09820	0.22610	233.287	15.89		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	498.78730		0.49879	501.99820	0.50200	498.787	15.89		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	199.47740		0.19948	193.62710	0.19363	199.477	16.23		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	584.97740		0.58498	589.52710	0.58953	584.977	16.23		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	45.70560		0.04571	45.88600	0.04589	45.706	20.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,711.20560		1.71121	1,721.78600	1.72179	1,711.206	20.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	116.39590		0.11640	114.04280	0.11404	116.396	17.59		0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	931.89590		0.93190	939.94280	0.93994	931.896	17.59		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	109.57720		0.10958	0.00000	0.00000	109.577	17.76	11,167,450.76	101,914	50,957.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	975.07720		0.97508	0.00000	0.00000	975.077	17.76		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,444.85540		1.44486	1,433.21080	1.43321	1,444.855	15.52		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	10.35540		0.01036	9.11080	0.00911	10.355	15.52		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,251.52000		1.25152	1,239.10590	1.23911	1,251.520	14.95		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	17.02000		0.01702	15.00590	0.01501	17.020	14.95		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	62.17890		0.06218	61.84470	0.06184	62.179	19.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,427.67890		1.42768	1,437.74470	1.43774	1,427.679	19.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,635.08430		2.63508	2,624.62360	2.62462	2,635.084	19.67		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.58430		0.00058	0.52360	0.00052	0.584	19.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.05180		10.05180	10.04070	10.04070		15.39	18,254,068.80	1,816	24,040.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,218.40650		1.21841	1,203.16180	1.20316	1,218.406	14.68		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	66.60650		0.06661	62.46180	0.06246	66.606	14.68		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,193.68590		1.19369	1,178.29720	1.17830	1,193.686	14.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	69.78590		0.06979	65.49720	0.06550	69.786	14.62		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,149.71770		1.14972	1,134.06730	1.13407	1,149.718	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	75.81770		0.07582	71.26730	0.07127	75.818	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,130.42570		1.13043	1,114.65710	1.11466	1,130.426	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	78.62570		0.07863	73.95710	0.07396	78.626	14.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,106.19920		1.10620	1,091.22500	1.09123	1,106.199	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	82.29920		0.08230	78.42500	0.07843	82.299	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	966.35960		0.96636	951.38650	0.95139	966.360	14.37	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	114.55960		0.11456	110.68650	0.11069	114.560	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	712.08890		0.71209	0.00000	0.00000	712.089	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	210.28890		0.21029	0.00000	0.00000	210.289	14.37	1,261.73	6	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	630.07640		0.63008	616.91380	0.61691	630.076	14.66	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	268.27640		0.26828	266.21380	0.26621	268.276	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	624.52770		0.62453	611.40130	0.61140	624.528	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	272.72770		0.27273	270.70130	0.27070	272.728	14.68	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	571.26170		0.57126	558.55240	0.55855	571.262	14.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	319.46170		0.31946	317.85240	0.31785	319.462	14.88	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	546.12360		0.54612	533.64720	0.53365	546.124	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	344.32360		0.34432	342.94720	0.34295	344.324	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	476.48070		0.47648	464.78310	0.46478	476.481	15.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	424.68070		0.42468	424.08310	0.42408	424.681	15.29	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	435.27810		0.43528	424.89990	0.42490	435.278	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	483.47810		0.48348	484.19990	0.48420	483.478	15.51	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	374.11280		0.37411	364.95270	0.36495	374.113	15.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	592.31280		0.59231	594.25270	0.59425	592.313	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	364.27200		0.36427	355.32880	0.35533	364.272	16.00	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	612.47200		0.61247	614.62880	0.61463	612.472	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	333.38810		0.33339	325.16180	0.32516	333.388	16.25	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	681.58810		0.68159	684.46180	0.68446	681.588	16.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	292.19480		0.29219	0.00000	0.00000	292.195	16.62	1,753.17	6	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	790.39480		0.79039	0.00000	0.00000	790.395	16.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	201.10740		0.20111	196.79380	0.19679	201.107	17.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,149.30740		1.14931	1,156.09380	1.15609	1,149.307	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,353.40610		1.35341	1,338.88680	1.33889	1,353.406	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	51.60610		0.05161	48.18680	0.04819	51.606	14.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	152.91100		0.15291	149.95800	0.14996	152.911	18.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,451.11100		1.45111	1,459.25800	1.45926	1,451.111	18.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	118.38800		0.11839	116.52810	0.11653	118.388	19.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,766.58800		1.76659	1,775.82810	1.77583	1,766.588	19.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,655.77490		2.65577	2,644.36840	2.64437	2,655.775	17.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.97490		0.00397	3.66840	0.00367	3.975	17.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,064.71860		2.06472	2,052.52200	2.05252	2,064.719	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.91860		0.01292	11.82200	0.01182	12.919	16.55	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.17580		10.17580	10.16320	10.16320		15.39	0.00	0	7,784.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,088.39310		1.08839	1,073.35910	1.07336	1,088.393	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	162.59310		0.16259	160.15910	0.16016	162.593	14.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	852.65320		0.85265	840.02060	0.84002	852.653	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	266.85320		0.26685	266.82060	0.26682	266.853	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	846.24760		0.84625	834.10390	0.83410	846.248	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	270.44760		0.27045	270.90390	0.27090	270.448	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	840.38990		0.84039	828.22250	0.82822	840.390	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	274.58990		0.27459	275.02250	0.27502	274.590	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	789.27450		0.78927	0.00000	0.00000	789.274	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	313.47450		0.31347	0.00000	0.00000	313.475	14.59	1,880.85	6	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	449.99290		0.44999	441.22010	0.44122	449.993	16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	774.19290		0.77419	778.02010	0.77802	774.193	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	406.19890		0.40620	0.00000	0.00000	406.199	16.55	2,437.19	6	6.00

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	10.65	Put	880.39890		0.88040	0.00000	0.00000	880.399	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	323.15700		0.32316	317.50520	0.31751	323.157	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,147.35700		1.14736	1,154.30520	1.15431	1,147.357	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	276.19850		0.27620	271.48800	0.27149	276.198	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,350.39850		1.35040	1,358.28800	1.35829	1,350.399	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,547.65840		1.54766	1,531.93750	1.53194	1,547.658	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	71.85840		0.07186	68.73750	0.06874	71.858	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	237.47180		0.23747	233.72310	0.23372	237.472	18.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,561.67180		1.56167	1,570.52310	1.57052	1,561.672	18.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	205.57820		0.20558	202.66020	0.20266	205.578	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,779.77820		1.77978	1,789.46020	1.78946	1,779.778	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,490.62970		2.49063	2,477.29100	2.47729	2,490.630	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.82970		0.01483	14.09100	0.01409	14.830	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,008.41640		2.00842	1,994.67830	1.99468	2,008.416	15.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	32.61640		0.03262	31.47830	0.03148	32.616	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.28160		10.28160	10.26700	10.26700		15.71	514,080.00	50	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	875.89380		0.87589	0.00000	0.00000	875.894	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	394.29380		0.39429	0.00000	0.00000	394.294	14.82	2,365.76	6	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	488.88470		0.48888	0.00000	0.00000	488.885	16.77	2,933.31	6	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	1,007.28470		1.00728	0.00000	0.00000	1,007.285	16.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	999.01030		0.99901	982.70700	0.98271	999.010	14.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	307.41030		0.30741	305.70700	0.30571	307.410	14.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	992.74940		0.99275	976.38680	0.97639	992.749	14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	311.14940		0.31115	309.38680	0.30939	311.149	14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	986.51620		0.98652	970.09410	0.97009	986.516	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	314.91620		0.31492	313.09410	0.31309	314.916	14.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.32460		10.32460	10.31000	10.31000		15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	761.02310		0.76102	0.00000	0.00000	761.023	15.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	736.42310		0.73642	0.00000	0.00000	736.423	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	757.12470		0.75712	0.00000	0.00000	757.125	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	742.52470		0.74252	0.00000	0.00000	742.525	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	764.81760		0.76482	0.00000	0.00000	764.818	15.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	730.21760		0.73022	0.00000	0.00000	730.218	15.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.36500		10.36500	10.35110	10.35110		16.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	976.19330		0.97619	0.00000	0.00000	976.193	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	611.19330		0.61119	0.00000	0.00000	611.193	15.50	3,667.16	6	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	623.54190		0.62354	0.00000	0.00000	623.542	17.17	3,741.25	6	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,258.54190		1.25854	0.00000	0.00000	1,258.542	17.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,957.49800		1.95750	1,945.17950	1,945.18	1,957.498	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	142.49800		0.14250	144.07950	0.14408	142.498	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,185.03310		1.18503	1,176.90040	1.17690	1,185.033	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	420.03310		0.42003	425.80040	0.42580	420.033	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,443.87140		2.44387	2,430.70590	2,430.71	2,443.871	15.88	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	78.87140		0.07887	79.60590	0.07961	78.871	15.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,042.07810		2.04208	2,029.52090	2,029.52	2,042.078	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	127.07810		0.12708	128.42090	0.12842	127.078	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,999.62020		1.99962	1,987.17970	1,987.18	1,999.620	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	134.62020		0.13462	136.07970	0.13608	134.620	15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.16840		11.16840	11.16220	11.16220		17.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,318.94560		2.31895	2,316.21180	2,316.21	2,318.946	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	300.54560		0.30055	304.01180	0.30401	300.546	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,282.71370		2.28271	2,279.67830	2,279.68	2,282.714	15.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	314.31370		0.31431	317.47830	0.31748	314.314	15.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,246.88340		2.24688	2,243.52080	2,243.52	2,246.883	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	328.48340		0.32848	331.32080	0.33132	328.483	15.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.80760		9.80760	9.79770	9.79770		14.94	804,223.20	82	976.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	106,792.63030		1.06793	105,806.26700	1.05806	106,792.630	19.89	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	32.63030		0.00033	36.26700	0.00036	32.630	19.89	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	105,794.42110		1.05794	104,808.19920	1.04808	105,794.421	19.81	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	34.42110		0.00034	38.19920	0.00038	34.421	19.81	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	104,796.31230		1.04796	103,810.23710	1.03810	104,796.312	19.74	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	36.31230		0.00036	40.23710	0.00040	36.312	19.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.93450		9.93450	9.92410	9.92410		15.02	49,672.50	5	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	107,141.83920		1.07142	105,796.12230	1.05796	107,141.839	14.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,691.83920		0.02692	2,386.12230	0.02386	2,691.839	14.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	106,206.50570		1.06207	104,854.35820	1.04854	106,206.506	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,756.50570		0.02757	2,444.35820	0.02444	2,756.506	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	105,291.89110		1.05292	103,935.10590	1.03935	105,291.891	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,841.89110		0.02842	2,525.10590	0.02525	2,841.891	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	50,566.63200		0.50567	49,176.17670	0.49176	50,566.632	14.50	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	17,116.63200		0.17117	16,766.17670	0.16766	17,116.632	14.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.05180		10.05180	10.04070	10.04070		15.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	73,901.00360		0.73901	72,330.62160	0.72331	73,901.004	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,721.00360		0.19721	19,260.62160	0.19261	19,721.004	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	75,269.56270		0.75270	73,651.73590	0.73652	75,269.563	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	19,089.56270		0.19090	18,581.73590	0.18582	19,089.563	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	74,583.51450		0.74584	72,962.08150	0.72962	74,583.515	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	19,403.51450		0.19404	18,892.08150	0.18892	19,403.514	14.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.82750		14.82750	14.73960	14.73960		12.10	6,479,617.50	437	22,683.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,827.50000		2.82750	2,739.61690	2.73962	2,827.500	15.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000		0.00000	0.01690	0.00002	0.000	15.94	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,827.52570		1.82753	1,739.85090	1.73985	1,827.526	17.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.02570		0.00003	0.25090	0.00025	0.026	17.75	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,040.89250		1.04089	953.81550	0.95382	1,040.893	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	3.39250		0.00339	4.21550	0.00422	3.393	16.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	516.83410		0.51683	439.67410	0.43967	516.834	14.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	29.33410		0.02933	40.07410	0.04007	29.334	14.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	163.83480		0.16383	134.22830	0.13423	163.835	12.10	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	136.33480		0.13633	194.62830	0.19463	136.335	12.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,031.04500		1.03105	943.98180	0.94398	1,031.045	16.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	3.54500		0.00355	4.38180	0.00438	3.545	16.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,021.20390		1.02120	934.15460	0.93415	1,021.204	16.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	3.70390		0.00370	4.55460	0.00455	3.704	16.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	34.94300		0.03494	24.57160	0.02457	34.943	14.39	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	507.44300		0.50744	584.97160	0.58497	507.443	14.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	463.75220		0.46375	389.89460	0.38989	463.752	14.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	36.25220		0.03625	50.29460	0.05029	36.252	14.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	262.33850		0.26234	209.05780	0.20906	262.338	12.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	84.83850		0.08484	119.45780	0.11946	84.839	12.83	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.01110		15.01110	14.92140	14.92140		12.91	0.00	0	15,759.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	551.92500		0.55193	517.28170	0.51728	551.925	12.71	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	300.82500		0.30082	355.88170	0.35588	300.825	12.71	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	563.12670		0.56313	527.81150	0.52781	563.127	12.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	292.02670		0.29203	346.41150	0.34641	292.027	12.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	557.50460		0.55750	522.52620	0.52253	557.505	12.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	296.40460		0.29640	351.12620	0.35113	296.405	12.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.18250		15.18250	15.09130	15.09130		13.26	32,490,550.00	2,140	1,908.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	723.06450		0.72306	692.39940	0.69240	723.064	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	450.56450		0.45056	511.09940	0.51110	450.564	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	733.48420		0.73348	702.39450	0.70239	733.484	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	440.98420		0.44098	501.09450	0.50109	440.984	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	728.25990		0.72826	697.38100	0.69738	728.260	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	445.75990		0.44576	506.08100	0.50608	445.760	13.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.36570		15.36570	15.27160	15.27160		13.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,322.63340		1.32263	1,286.12860	1.28613	1,322.633	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	266.93340		0.26693	324.52860	0.32453	266.933	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,336.89530		1.33690	1,300.00560	1.30001	1,336.895	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	261.19530		0.26120	318.40560	0.31841	261.195	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,329.75580		1.32976	1,293.05690	1.29306	1,329.756	12.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	264.05580		0.26406	321.45690	0.32146	264.056	12.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09710		0.09710	0.09570	0.09570		17.34	0.00	0	16,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	712.24830		0.00712	575.91120	0.00576	712.248	17.34	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	2.24830		0.00002	5.91120	0.00006	2.248	17.34	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	33.83560		0.00034	28.41630	0.00028	33.836	15.89	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	323.83560		0.00324	458.41630	0.00458	323.836	15.89	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.37550		0.00000	0.61640	0.00001	0.375	21.42	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,290.37550		0.01290	1,430.61640	0.01431	1,290.376	21.42	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09840		0.09840	0.09700	0.09700		19.86	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	959.20290		0.00959	849.32940	0.00849	959.203	19.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	119.20290		0.00119	149.32940	0.00149	119.203	19.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	372.90570		0.00373	321.71330	0.00322	372.906	20.65	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	532.90570		0.00533	621.71330	0.00622	532.906	20.65	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	129.61350		0.00130	112.46160	0.00112	129.614	22.58	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,289.61350		0.01290	1,412.46160	0.01412	1,289.614	22.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.71410		12.71410	12.60440	12.60440		14.46	248,408,085.80	19,538	84,702.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,314.46670		1.31447	1,204.77330	1.20477	1,314.467	18.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.36670		0.00037	0.37330	0.00037	0.367	18.66	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,015.34500		1.01534	905.90850	0.90591	1,015.345	16.71	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	1.24500		0.00125	1.50850	0.00151	1.245	16.71	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	11.80	Call	916.01610		0.91602	806.83100	0.80683	916.016	16.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	1.91610		0.00192	2.43100	0.00243	1.916	16.07	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	622.19240		0.62219	518.39710	0.51840	622.192	14.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	8.09240		0.00809	13.99710	0.01400	8.092	14.48	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	529.15810		0.52916	429.75740	0.42976	529.158	14.48	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	15.05810		0.01506	25.35740	0.02536	15.058	14.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	282.70930		0.28271	208.16990	0.20817	282.709	14.47	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	68.60930		0.06861	103.76990	0.10377	68.609	14.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,454.32700		1.45433	1,344.61780	1.34462	1,454.327	19.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.22700		0.00023	0.21780	0.00022	0.227	19.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	198.75920		0.19876	140.28160	0.14028	198.759	14.46	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	114.65920		0.11466	165.88160	0.16588	114.659	14.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	138.30700		0.13831	96.07230	0.09607	138.307	14.63	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	174.20700		0.17421	241.67230	0.24167	174.207	14.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,474.31230		1.47431	1,364.60350	1.36460	1,474.312	19.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.21230		0.00021	0.20350	0.00020	0.212	19.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,464.31960		1.46432	1,354.61050	1.35461	1,464.320	19.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.21960		0.00022	0.21050	0.00021	0.220	19.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.88670		12.88670	12.77510	12.77510		14.29	721,655.20	56	36,739.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	977.01950		0.97702	877.96680	0.87797	977.019	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	80.31950		0.08032	92.86680	0.09287	80.319	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	968.81150		0.96881	870.02300	0.87002	968.811	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	82.11150		0.08211	94.92300	0.09492	82.111	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	960.63180		0.96063	862.11280	0.86211	960.632	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	83.93180		0.08393	97.01280	0.09701	83.932	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	928.22260		0.92822	830.81370	0.83081	928.223	13.49	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	91.52260		0.09152	105.71370	0.10571	91.523	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	888.41720		0.88842	792.48280	0.79248	888.417	13.50	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	101.71720		0.10172	117.38280	0.11738	101.717	13.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	775.11930		0.77512	686.98410	0.68698	775.119	13.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	138.41930		0.13842	161.88410	0.16188	138.419	13.58	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	705.74960		0.70575	621.98380	0.62198	705.750	13.70	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	169.04960		0.16905	196.88380	0.19688	169.050	13.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	421.27280		0.42127	364.04980	0.36405	421.273	14.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	384.57280		0.38457	438.94980	0.43895	384.573	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	150.97050		0.15097	129.99350	0.12999	150.970	16.24	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	1,064.27050		1.06427	1,154.89350	1.15489	1,064.271	16.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,605.69730		1.60570	1,495.08950	1.49509	1,605.697	14.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	18.99730		0.01900	19.98950	0.01999	18.997	14.38	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,411.71960		1.41172	1,302.08370	1.30208	1,411.720	13.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	25.01960		0.02502	26.98370	0.02698	25.020	13.58	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,363.55810		1.36356	1,256.17770	1.25618	1,363.558	13.39	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	26.85810		0.02686	31.07770	0.03108	26.858	13.39	0.00	0	500.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.04820		13.04820		13.04820	12.93430	12.93430		14.53	0.00	0	690.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,898.57610		1.89858	1,786.67510	1.78668	1,898.576	14.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	50.37610		0.05038	52.37510	0.05238	50.376	14.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,673.40820		1.67341	1,562.35600	1.56236	1,673.408	14.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	68.20820		0.06821	71.05600	0.07106	68.208	14.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,627.74290		1.62774	1,516.91470	1.51691	1,627.743	14.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	72.54290		0.07254	75.61470	0.07561	72.543	14.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	784.13020		0.78413	705.68450	0.70568	784.130	14.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	335.93020		0.33593	371.38450	0.37138	335.930	14.08	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	538.46830		0.53847	480.20130	0.48020	538.468	14.69	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	590.26830		0.59027	645.90130	0.64590	590.268	14.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,582.33560		1.58234	1,471.74710	1.47175	1,582.336	14.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	77.13560		0.07714	80.44710	0.08045	77.136	14.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	842.92630		0.84293	760.89750	0.76090	842.926	13.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	294.72630		0.29473	326.59750	0.32660	294.726	13.96	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.22070		13.22070	13.10400	13.10400		14.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,069.28700		1.06929	984.33390	0.98433	1,069.287	13.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	338.58700		0.33859	370.33390	0.37033	338.587	13.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,062.81250		1.06281	978.54580	0.97855	1,062.813	13.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	342.11250		0.34211	374.54580	0.37455	342.113	13.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,056.36210		1.05636	972.78490	0.97278	1,056.362	13.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	345.66210		0.34566	378.78490	0.37878	345.662	13.94	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.61807		119.61807	119.52067	119.52067			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,628.07000		1.62807	1,530.67000	1.53067	1,628.070		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	1,618.07000		1.61807	1,520.67000	1.52067	1,618.070		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	1,608.07000		1.60807	1,510.67000	1.51067	1,608.070		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			113.69346		113.69346	114.24737	114.24737			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	1,296.54000		1.29654	742.63000	0.74263	1,296.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	1,306.54000		1.30654	752.63000	0.75263	1,306.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	1,316.54000		1.31654	762.63000	0.76263	1,316.540		0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.16604		121.16604	121.67128	121.67128			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,176.04000		2.17604	2,681.28000	2.68128	2,176.040		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	2,166.04000	2.16604	2,671.28000	2.67128	2,166.040	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,156.04000	2.15604	2,661.28000	2.66128	2,156.040	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			417.10200	417.10200	420.17100	420.17100		0.00	0	75.00
AL37	On 07/11/2013	Index Future			422.98900	422.98900	426.10200	426.10200		0.00	0	0.00
AL7T	On 01/08/2013	Index Future			500.58200	500.58200	505.07200	505.07200		0.00	0	1.00
AL7T	On 07/11/2013	Index Future			507.64800	507.64800	512.20100	512.20100		0.00	0	0.00
ALBI	On 01/08/2013	Index Future			446.00500	446.00500	449.95400	449.95400		0.00	0	736.00
ALBI	On 07/11/2013	Index Future			452.30000	452.30000	456.30500	456.30500		0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.43080	9.43080	9.42990	9.42990	9.11	25,274,544.00	2,680	10,968.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	671.74570	0.67175	670.84280	0.67084	671.746	15.09	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.94570	0.00095	0.94280	0.00094	0.946	15.09	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	691.59990	0.69160	690.69780	0.69070	691.600	15.18	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.79990	0.00080	0.79780	0.00080	0.800	15.18	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	681.66990	0.68167	680.76740	0.68077	681.670	15.13	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.86990	0.00087	0.86740	0.00087	0.870	15.13	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.48980	9.48980	9.48790	9.48790	9.33	21,598,784.80	2,276	8,103.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	310.42400	0.31042	309.10510	0.30911	310.424	9.79	0.00	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	120.62400	0.12062	121.20510	0.12121	120.624	9.79	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	40.12670	0.04013	41.77520	0.04178	40.127	12.65	0.00	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	850.32670	0.85033	853.87520	0.85388	850.327	12.65	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	634.83070	0.63483	631.40940	0.63141	634.831	11.35	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	45.03070	0.04503	43.50940	0.04351	45.031	11.35	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	625.67720		0.62568	622.20640	0.62221	625.677	11.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	45.87720		0.04588	44.30640	0.04431	45.877	11.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,012.53160		1.01253	1,010.43290	1.01043	1,012.532	13.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	22.73160		0.02273	22.53290	0.02253	22.732	13.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	727.34750		0.72735	724.36660	0.72437	727.348	11.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	37.54750		0.03755	36.46660	0.03647	37.548	11.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	644.00360		0.64400	640.62960	0.64063	644.004	11.41	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	44.20360		0.04420	42.72960	0.04273	44.204	11.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.54750		9.54750	9.54370	9.54370		10.09	0.00	0	2,224.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	316.65700		0.31666	316.29090	0.31629	316.657	10.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	249.15700		0.24916	252.59090	0.25259	249.157	10.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	56.85300		0.05685	58.84610	0.05885	56.853	12.35	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,109.35300		1.10935	1,115.14610	1.11515	1,109.353	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	326.82380		0.32682	326.10960	0.32611	326.824	10.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	239.32380		0.23932	242.40960	0.24241	239.324	10.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	321.71300		0.32171	321.17130	0.32117	321.713	10.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	244.21300		0.24421	247.47130	0.24747	244.213	10.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	416.50500		0.41651	413.13940	0.41314	416.505	9.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	169.00500		0.16901	169.43940	0.16944	169.005	9.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	263.72990		0.26373	263.94730	0.26395	263.730	10.28	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	316.22990		0.31623	320.24730	0.32025	316.230	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	83.63850		0.08364	85.53650	0.08554	83.639	11.43	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	836.13850		0.83614	841.83650	0.84184	836.139	11.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,287.54120		1.28754	1,283.49880	1.28350	1,287.541	14.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	40.04120		0.04004	39.79880	0.03980	40.041	14.30	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,006.89660		1.00690	1,002.54450	1.00254	1,006.897	12.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	59.39660		0.05940	58.84450	0.05884	59.397	12.93	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60760		9.60760	9.60110	9.60110		10.89	0.00	0	2,140.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	418.55300		0.41855	416.80570	0.41681	418.553	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	320.95300		0.32095	325.70570	0.32571	320.953	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	428.30260		0.42830	426.47410	0.42647	428.303	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	310.70260		0.31070	315.37410	0.31537	310.703	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	423.40530		0.42341	421.61930	0.42162	423.405	10.77	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	315.80530		0.31581	320.51930	0.32052	315.805	10.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future				10.09680	10.09680	10.08470	10.08470		12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,950.89470		2.95089	2,936.99400	2.93699	2,950.895	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	104.09470		0.10409	102.29400	0.10229	104.095	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,902.83180		2.90283	2,888.85850	2.88886	2,902.832	16.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	106.03180		0.10603	104.15850	0.10416	106.032	16.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,854.79800		2.85480	2,840.74770	2.84075	2,854.798	15.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	107.99800		0.10800	106.04770	0.10605	107.998	15.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future				9.43270	9.43270	9.43030	9.43030		12.13	0.00	0	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	496.65050		0.49665	494.11320	0.49411	496.651	14.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	3.95050		0.00395	3.81320	0.00381	3.951	14.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	486.89460		0.48689	484.34090	0.48434	486.895	14.17	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	4.19460		0.00419	4.04090	0.00404	4.195	14.17	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	477.22990		0.47723	474.69460	0.47469	477.230	14.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	4.52990		0.00453	4.39460	0.00439	4.530	14.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future				9.53280	9.53280	9.53020	9.53020		12.02	9,532.80	1	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	529.38790		0.52939	524.19360	0.52419	529.388	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	86.58790		0.08659	83.99360	0.08399	86.588	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	521.84770		0.52185	516.67650	0.51668	521.848	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	89.04770		0.08905	86.47650	0.08648	89.048	12.14	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	514.35910		0.51436	509.21440	0.50921	514.359	12.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	91.55910		0.09156	89.01440	0.08901	91.559	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.31600		0.31600	0.33310	0.33310				0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			392.60280		392.60280	391.11420	391.11420				0.00	3,890	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			26.36460		26.36460	27.35440	27.35440				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,599.83020		1,599.83020	7,811.08050	7,811.08050				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			3,394.35680		3,394.35680	-2,097.51200	-2,097.51200				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			26.36460		26.36460	27.35440	27.35440				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			102.22340		102.22340	-98.61450	-98.61450				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			502.73210		502.73210	502.10210	502.10210				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			59.08300		59.08300	-51.68000	-51.68000				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			391.32180		391.32180	388.74850	388.74850				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			483.59360		483.59360	408.89000	408.89000				0.00	6,000	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			26.82870		26.82870	44.21000	44.21000				0.00	3,200	1,600.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.20700		10.20700	10.03700	10.03700			13.94	20,414,000.00	2,000	2,050.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	669.54790	0.66955	504.56090	0.50456	669.548	15.88		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	2.54790	0.00255	7.56090	0.00756	2.548	15.88		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	659.70850	0.65971	495.08150	0.49508	659.709	15.82		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	2.70850	0.00271	8.08150	0.00808	2.709	15.82		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	649.87880	0.64988	485.63400	0.48563	649.879	15.76		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	2.87880	0.00288	8.63400	0.00863	2.879	15.76		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future			10.34930		10.34930	10.17680	10.17680			14.13	0.00	0	1,206.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	620.52240	0.62052	488.20540	0.48821	620.522	13.55		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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	111.22240		0.11122	151.40540	0.15141	111.222	13.55	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	613.37340		0.61337	481.85520	0.48186	613.373	13.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	114.07340		0.11407	155.05520	0.15506	114.073	13.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	606.27350		0.60627	475.56020	0.47556	606.273	13.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	116.97350		0.11697	158.76020	0.15876	116.974	13.58	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.59880		1.59880	1.59990	1.59990		14.21	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,092.03380		0.10920	1,103.08710	0.11031	1,092.034	16.48	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	4.03380		0.00040	4.08710	0.00041	4.034	16.48	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	993.40810		0.09934	1,004.39960	0.10044	993.408	15.87	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	5.40810		0.00054	5.39960	0.00054	5.408	15.87	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	896.51980		0.08965	907.60270	0.09076	896.520	15.71	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	8.51980		0.00085	8.60270	0.00086	8.520	15.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61040		1.61040	1.61160	1.61160		14.73	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,304.57720		0.13046	1,306.57170	0.13066	1,304.577	14.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	100.57720		0.01006	90.57170	0.00906	100.577	14.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,222.62510		0.12226	1,223.79770	0.12238	1,222.625	14.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	118.62510		0.01186	107.79770	0.01078	118.625	14.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,144.27880		0.11443	1,144.66670	0.11447	1,144.279	14.23	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	140.27880		0.01403	128.66670	0.01287	140.279	14.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	526.45580		0.52646	527.66730	0.52767	526.456	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	350.75580		0.35076	351.96730	0.35197	350.756	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	521.36780		0.52137	522.58250	0.52258	521.368	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	355.66780		0.35567	356.88250	0.35688	355.668	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	531.58530		0.53159	532.79330	0.53279	531.585	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	345.88530		0.34589	347.09330	0.34709	345.885	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 31/05/2013	Any day expiry			7.95190		7.95190	7.90310	7.90310		16.80	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	233.42430		0.23342	190.02320	0.19002	233.424	21.49	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Put	1.52430		0.00152	6.92320	0.00692	1.524	21.49	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	165.97940		0.16598	127.53050	0.12753	165.979	19.66	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	4.07940		0.00408	14.43050	0.01443	4.079	19.66	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	156.59730		0.15660	119.11860	0.11912	156.597	19.40	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	4.69730		0.00470	16.01860	0.01602	4.697	19.40	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	147.30790		0.14731	110.87550	0.11088	147.308	19.14	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	5.40790		0.00541	17.77550	0.01778	5.408	19.14	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Call	102.76830		0.10277	72.76780	0.07277	102.768	17.84	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Put	10.86830		0.01087	29.66780	0.02967	10.868	17.84	0.00	0	10,000.00
DANZ	On 05/06/2013	Any day expiry			7.95660		7.95660	7.90000	7.90000		15.20	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	98.67430		0.09867	0.00000	0.00000	98.674	15.20	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	42.07430		0.04207	0.00000	0.00000	42.074	15.20	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	92.71960		0.09272	0.00000	0.00000	92.720	15.25	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	46.11960		0.04612	0.00000	0.00000	46.120	15.25	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	76.28570		0.07629	0.00000	0.00000	76.286	15.41	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Put	59.68570		0.05969	0.00000	0.00000	59.686	15.41	0.00	12,000	12,000.00
DANZ	On 05/06/2013	Any day expiry	7.89	Call	105.53440		0.10553	0.00000	0.00000	105.534	15.31	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Put	38.93440		0.03893	0.00000	0.00000	38.934	15.31	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry			9.80460		9.80460	9.77820	9.77820		16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Call	304.60000		0.30460	278.42620	0.27843	304.600	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Put	0.00000		0.00000	0.22620	0.00023	0.000	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Call	294.60000		0.29460	268.47000	0.26847	294.600	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Put	0.00000		0.00000	0.27000	0.00027	0.000	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.60	Call	204.60000		0.20460	179.57260	0.17957	204.600	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.60	Put	0.00000		0.00000	1.37260	0.00137	0.000	16.08	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Call	314.60000		0.31460	288.38970	0.28839	314.600	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/05/2013	Any day expiry	9.49	Put	0.00000		0.00000	0.18970	0.00019	0.000	16.08	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			9.78940		9.78940	9.77820	9.77820		16.80	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	799.40590		0.79941	788.50510	0.78851	799.406	44.11	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.00590		0.00001	0.30510	0.00031	0.006	44.11	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	789.40810		0.78941	778.50470	0.77850	789.408	44.47	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.00810		0.00001	0.30470	0.00030	0.008	44.47	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	779.41120		0.77941	768.50420	0.76850	779.411	44.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.01120		0.00001	0.30420	0.00030	0.011	44.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	809.40420		0.80940	798.50560	0.79851	809.404	43.75	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.00420		0.00000	0.30560	0.00031	0.004	43.75	0.00	0	10,000.00
DAUS	On 20/06/2013	Any day expiry			9.81580		9.81580	9.80590	9.80590		14.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	514.69500		0.51469	505.00890	0.50501	514.695	14.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	8.89500		0.00890	9.10890	0.00911	8.895	14.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	817.69650		0.81770	807.92380	0.80792	817.696	16.17	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	1.89650		0.00190	2.02380	0.00202	1.897	16.17	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	533.63560		0.53364	523.90770	0.52391	533.636	14.09	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	7.83560		0.00784	8.00770	0.00801	7.836	14.09	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	524.03410		0.52403	514.30650	0.51431	524.034	14.02	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	8.23410		0.00823	8.40650	0.00841	8.234	14.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.81720		9.81720	9.80720	9.80720		14.81	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	819.30940		0.81931	809.44560	0.80945	819.309	16.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	2.10940		0.00211	2.24560	0.00225	2.109	16.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	809.41400		0.80941	799.55240	0.79955	809.414	16.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	2.21400		0.00221	2.35240	0.00235	2.214	16.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	829.20970		0.82921	819.34400	0.81934	829.210	16.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	2.00970		0.00201	2.14400	0.00214	2.010	16.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.82400		9.82400	9.81410	9.81410		14.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	787.54420		0.78754	777.83760	0.77784	787.544	15.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Put	3.54420		0.00354	3.73760	0.00374	3.544	15.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	491.31660		0.49132	481.92040	0.48192	491.317	13.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	17.31660		0.01732	17.82040	0.01782	17.317	13.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,524.07140		1.52407	1,514.18210	1.51418	1,524.071	18.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.07140		0.00007	0.08210	0.00008	0.071	18.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,424.12410		1.42412	1,414.24170	1.41424	1,424.124	18.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.12410		0.00012	0.14170	0.00014	0.124	18.26	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	226.36660		0.22637	221.60190	0.22160	226.367	14.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	102.36660		0.10237	107.50190	0.10750	102.367	14.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	777.72220		0.77772	768.01850	0.76802	777.722	15.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	3.72220		0.00372	3.91850	0.00392	3.722	15.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	767.90890		0.76791	758.20800	0.75821	767.909	15.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	3.90890		0.00391	4.10800	0.00411	3.909	15.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	149.67460		0.14967	147.43930	0.14744	149.675	14.94	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	175.67460		0.17567	183.33930	0.18334	175.675	14.94	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	357.47980		0.35748	349.66080	0.34966	357.480	14.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	43.47980		0.04348	45.56080	0.04556	43.480	14.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	291.12390		0.29112	284.63580	0.28464	291.124	14.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	67.12390		0.06712	70.53580	0.07054	67.124	14.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,724.02330		1.72402	1,714.12720	1.71413	1,724.023	19.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02330		0.00002	0.02720	0.00003	0.023	19.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,624.04090		1.62404	1,614.14740	1.61415	1,624.041	19.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.04090		0.00004	0.04740	0.00005	0.041	19.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,574.05400		1.57405	1,564.16240	1.56416	1,574.054	18.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.05400		0.00005	0.06240	0.00006	0.054	18.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.85950		9.85950	9.84930	9.84930		14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	674.11350		0.67411	663.23080	0.66323	674.114	13.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	24.61350		0.02461	23.93080	0.02393	24.613	13.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	252.07230		0.25207	246.51790	0.24652	252.072	14.66	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	192.57230		0.19257	197.21790	0.19722	192.572	14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,560.30820		1.56031	1,550.05690	1.55006	1,560.308	17.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.80820		0.00081	0.75690	0.00076	0.808	17.07	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	692.14490		0.69214	681.29110	0.68129	692.145	13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	22.64490		0.02264	21.99110	0.02199	22.645	13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	683.11220		0.68311	672.24360	0.67224	683.112	13.93	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	23.61220		0.02361	22.94360	0.02294	23.612	13.93	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.86490		9.86490	9.85470	9.85470		14.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,466.38280		1.46638	1,456.05580	1.45606	1,466.383	16.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.48280		0.00148	1.35580	0.00136	1.483	16.58	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	838.81540		0.83882	827.64100	0.82764	838.815	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	13.91540		0.01392	12.94100	0.01294	13.915	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	820.10270		0.82010	808.90540	0.80891	820.103	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	15.20270		0.01520	14.20540	0.01421	15.203	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	562.94580		0.56295	551.94290	0.55194	562.946	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	48.04580		0.04805	47.24290	0.04724	48.046	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,566.01230		1.56601	1,555.72940	1.55573	1,566.012	17.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.11230		0.00111	1.02940	0.00103	1.112	17.10	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	380.54440		0.38054	371.79690	0.37180	380.544	14.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	115.64440		0.11564	117.09690	0.11710	115.644	14.45	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	319.44520		0.31945	312.03830	0.31204	319.445	14.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	154.54520		0.15455	157.33830	0.15734	154.545	14.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	829.44680		0.82945	818.26110	0.81826	829.447	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	14.54680		0.01455	13.56110	0.01356	14.547	14.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,615.86430		1.61586	1,605.59840	1.60560	1,615.864	17.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.96430		0.00096	0.89840	0.00090	0.964	17.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	241.09170		0.24109	235.91870	0.23592	241.092	14.90	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 26/07/2013	Any day expiry	9.85	Put	226.19170		0.22619	231.21870	0.23122	226.192	14.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	441.51170		0.44151	431.74200	0.43174	441.512	14.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	86.61170		0.08661	87.04200	0.08704	86.612	14.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,765.53100		1.76553	1,755.30030	1.75530	1,765.531	18.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.63100		0.00063	0.60030	0.00060	0.631	18.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,665.73670		1.66574	1,655.48470	1.65548	1,665.737	17.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.83670		0.00084	0.78470	0.00078	0.837	17.62	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.87170		9.87170	9.86140	9.86140		14.87	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	792.45810		0.79246	780.88620	0.78089	792.458	14.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	20.75810		0.02076	19.48620	0.01949	20.758	14.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	783.31300		0.78331	771.72830	0.77173	783.313	14.08	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	21.61300		0.02161	20.32830	0.02033	21.613	14.08	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	801.63210		0.80163	790.07320	0.79007	801.632	14.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	19.93210		0.01993	18.67320	0.01867	19.932	14.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.90640		9.90640	9.89620	9.89620		14.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	672.79140		0.67279	657.82930	0.65783	672.791	14.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	66.39140		0.06639	61.62930	0.06163	66.391	14.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	457.11420		0.45711	443.81560	0.44382	457.114	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	150.71420		0.15071	147.61560	0.14762	150.714	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	722.28800		0.72229	707.68210	0.70768	722.288	14.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	55.88800		0.05589	51.48210	0.05148	55.888	14.14	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	680.94290		0.68094	666.03710	0.66604	680.943	14.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	64.54290		0.06454	59.83710	0.05984	64.543	14.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	323.79990		0.32380	312.08480	0.31208	323.800	14.88	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	257.39990		0.25740	255.88480	0.25588	257.400	14.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	664.68180		0.66468	649.66170	0.64966	664.682	14.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	68.28180		0.06828	63.46170	0.06346	68.282	14.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	515.73550		0.51574	502.12310	0.50212	515.736	14.28	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
DAUS	On 26/08/2013	Any day expiry	9.51	Put	119.33550		0.11934	115.92310	0.11592	119.335	14.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,659.52000		1.65952	1,648.85100	1.64885	1,659.520	16.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.12000		0.00312	2.65100	0.00265	3.120	16.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,609.99100		1.60999	1,599.23580	1.59924	1,609.991	16.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.59100		0.00359	3.03580	0.00304	3.591	16.30	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	397.50020		0.39750	384.74180	0.38474	397.500	14.63	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	191.10020		0.19110	188.54180	0.18854	191.100	14.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,709.10910		1.70911	1,698.51460	1.69851	1,709.109	16.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.70910		0.00271	2.31460	0.00231	2.709	16.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.94390		9.94390	9.93340	9.93340		15.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	731.95900		0.73196	716.89880	0.71690	731.959	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	88.05900		0.08806	83.49880	0.08350	88.059	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	724.05520		0.72406	708.97970	0.70898	724.055	14.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	90.15520		0.09016	85.57970	0.08558	90.155	14.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	368.64450		0.36864	357.51930	0.35752	368.644	15.00	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	304.74450		0.30474	304.11930	0.30412	304.745	15.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	747.87980		0.74788	732.85260	0.73285	747.880	14.24	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	83.97980		0.08398	79.45260	0.07945	83.980	14.24	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	739.90170		0.73990	724.85650	0.72486	739.902	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	86.00170		0.08600	81.45650	0.08146	86.002	14.23	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.94790		9.94790	9.93740	9.93740		15.05	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	778.40060		0.77840	763.40620	0.76341	778.401	14.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	80.50060		0.08050	76.00620	0.07601	80.501	14.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	770.33510		0.77034	755.32070	0.75532	770.335	14.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	82.43510		0.08244	77.92070	0.07792	82.435	14.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	528.25150		0.52825	514.19540	0.51420	528.252	14.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	180.35150		0.18035	176.79540	0.17680	180.352	14.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	469.22160		0.46922	456.04800	0.45605	469.222	14.72	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	9.70	Put	221.32160		0.22132	218.64800	0.21865	221.322	14.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	786.50120		0.78650	771.52950	0.77153	786.501	14.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	78.60120		0.07860	74.12950	0.07413	78.601	14.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,704.75740		1.70476	1,693.51790	1.69352	1,704.757	16.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	6.85740		0.00686	6.11790	0.00612	6.857	16.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,655.66600		1.65567	1,644.32480	1.64432	1,655.666	16.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	7.76600		0.00777	6.92480	0.00692	7.766	16.06	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	585.67710		0.58568	571.00320	0.57100	585.677	14.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	147.77710		0.14778	143.60320	0.14360	147.777	14.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,753.94940		1.75395	1,742.80110	1.74280	1,753.949	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	6.04940		0.00605	5.40110	0.00540	6.049	16.33	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.98260		9.98260	9.97200	9.97200		15.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	349.70600		0.34971	339.66340	0.33966	349.706	15.50	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	437.10600		0.43711	437.66340	0.43766	437.106	15.50	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	714.74300		0.71474	699.56080	0.69956	714.743	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	132.14300		0.13214	127.56080	0.12756	132.143	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	707.36800		0.70737	692.18660	0.69219	707.368	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	134.76800		0.13477	130.18660	0.13019	134.768	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	664.84470		0.66484	649.76910	0.64977	664.845	14.29	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	152.24470		0.15224	147.76910	0.14777	152.245	14.29	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	722.15560		0.72216	706.97190	0.70697	722.156	14.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	129.55560		0.12956	124.97190	0.12497	129.556	14.27	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.98660		9.98660	9.97600	9.97600		15.20	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	619.66950		0.61967	605.01310	0.60501	619.669	14.47	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	183.06950		0.18307	179.01310	0.17901	183.070	14.47	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	344.87940		0.34488	335.08640	0.33509	344.879	15.59	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	458.27940		0.45828	459.08640	0.45909	458.279	15.59	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	658.21300		0.65821	643.24990	0.64325	658.213	14.36	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 25/10/2013	Any day expiry	9.49	Put	161.61300	0.16161	157.24990	0.15725	161.613	14.36	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Call	651.67440	0.65167	636.75850	0.63676	651.674	14.38	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Put	165.07440	0.16507	160.75850	0.16076	165.074	14.38	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.51	Call	645.18160	0.64518	630.31260	0.63031	645.182	14.39	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.51	Put	168.58160	0.16858	164.31260	0.16431	168.582	14.39	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry			9.99070	9.99070	9.98000	9.98000		15.17	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Call	697.33230	0.69733	682.10480	0.68210	697.332	14.25	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	146.63230	0.14663	142.10480	0.14210	146.632	14.25	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	690.13990	0.69014	674.92170	0.67492	690.140	14.25	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	149.43990	0.14944	144.92170	0.14492	149.440	14.25	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	594.19980	0.59420	579.75900	0.57976	594.200	14.53	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	203.49980	0.20350	199.75900	0.19976	203.500	14.53	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,703.73330	1.70373	1,691.50520	1.69151	1,703.733	15.89	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Put	13.03330	0.01303	11.50520	0.01151	13.033	15.89	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	704.58340	0.70458	689.35190	0.68935	704.583	14.26	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	143.88340	0.14388	139.35190	0.13935	143.883	14.26	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Call	535.95080	0.53595	522.23990	0.52224	535.951	14.71	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Put	245.25080	0.24525	242.23990	0.24224	245.251	14.71	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,752.34430	1.75234	1,740.23600	1.74024	1,752.344	16.00	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	11.64430	0.01164	10.23600	0.01024	11.644	16.00	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			10.03080	10.03080	10.01980	10.01980		15.29	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	749.55650	0.74956	734.26410	0.73426	749.556	14.32	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	168.75650	0.16876	164.46410	0.16446	168.757	14.32	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Call	594.85580	0.59486	580.72580	0.58073	594.856	14.70	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Put	264.05580	0.26406	260.92580	0.26093	264.056	14.70	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,750.95240	1.75095	1,738.25370	1.73825	1,750.952	16.03	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Put	20.15240	0.02015	18.45370	0.01845	20.152	16.03	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	763.84670	0.76385	748.53640	0.74854	763.847	14.33	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.43	Put	163.04670		0.16305	158.73640	0.15874	163.047	14.33	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	756.68290		0.75668	741.38330	0.74138	756.683	14.33	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	165.88290		0.16588	161.58330	0.16158	165.883	14.33	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.06500	10.06500		10.05370	10.05370		15.36	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	699.62350		0.69962	685.10600	0.68511	699.624	14.45	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	234.62350		0.23462	231.40600	0.23141	234.623	14.45	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	693.71000		0.69371	679.24480	0.67924	693.710	14.47	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	238.71000		0.23871	235.54480	0.23554	238.710	14.47	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	705.57770		0.70558	691.00620	0.69101	705.578	14.43	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	230.57770		0.23058	227.30620	0.22731	230.578	14.43	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.15300	10.15300		10.14080	10.14080		15.51	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,183.49020		1.18349	1,167.01750	1.16702	1,183.490	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	120.49020		0.12049	116.21750	0.11622	120.490	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,175.21040		1.17521	1,158.69940	1.15870	1,175.210	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	122.21040		0.12221	117.89940	0.11790	122.210	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,166.95070		1.16695	1,150.84440	1.15084	1,166.951	14.22	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	123.95070		0.12395	120.04440	0.12004	123.951	14.22	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.17850	10.17850		10.16580	10.16580		15.49	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,216.20470		1.21620	1,200.63510	1.20064	1,216.205	14.28	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	127.70470		0.12770	124.83510	0.12484	127.705	14.28	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,207.95430		1.20795	1,192.37210	1.19237	1,207.954	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	129.45430		0.12945	126.57210	0.12657	129.454	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,199.72120		1.19972	1,184.13130	1.18413	1,199.721	14.25	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	131.22120		0.13122	128.33130	0.12833	131.221	14.25	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.26980	10.26980		10.25530	10.25530		15.66	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	781.94320		0.78194	768.57420	0.76857	781.943	15.03	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	452.14320		0.45214	453.27420	0.45327	452.143	15.03	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	777.18200		0.77718	763.87900	0.76388	777.182	15.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/05/2014	Any day expiry	9.95	Put	457.38200		0.45738	458.57900	0.45858	457.382	15.05	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	772.45030		0.77245	759.21370	0.75921	772.450	15.07	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	462.65030		0.46265	463.91370	0.46391	462.650	15.07	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
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
EL28	On 01/08/2013	Bond Future			116.20993		116.20993	116.39547	116.39547			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,199.93000		1.19993	1,385.47000	1.38547	1,199.930		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,219.93000		1.21993	1,405.47000	1.40547	1,219.930		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	1,209.93000		1.20993	1,395.47000	1.39547	1,209.930		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.87913		90.09587	8.74416	91.23794			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,003.67000		1.00367	2,145.74000	2.14574	1,003.670		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	79,044.54000		79.04454	80,186.61000	80.18661	79,044.540		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

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			8.98014		87.58630	8.84070	88.74453				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	4,177.94000		4.17794	3,019.71000	3.01971	4,177.940			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	4,089.66000		4.08966	2,931.43000	2.93143	4,089.660			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	4,001.51000		4.00151	2,843.28000	2.84328	4,001.510			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			445.43900		445.43900	449.31400	449.31400				0.00	0	370.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	33,240.00000	3.32400	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	5,510.00000		0.55100	0.00000	0.00000	5,510.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	33,140.00000	3.31400	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	5,610.00000		0.56100	0.00000	0.00000	5,610.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	33,040.00000	3.30400	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	5,710.00000		0.57100	0.00000	0.00000	5,710.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.72600		451.72600	455.65600	455.65600				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	57,360.00000		5.73600	96,660.00000	9.66600	57,360.000			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	57,260.00000		5.72600	96,560.00000	9.65600	57,260.000			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	57,160.00000		5.71600	96,460.00000	9.64600	57,160.000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		209.93600	209.93600	210.48300	210.48300		0.00	0	1,045.00
IGOV	On 07/11/2013		Index Future		212.92700	212.92700	213.48200	213.48200		0.00	0	7.00
ILBI	On 01/08/2013		Index Future		570.62100	570.62100	571.17100	571.17100		0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap		8.82200	0.02000	8.82200	-0.02000	15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap		8.68300	0.10773	8.68300	0.10773	15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139	15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap		8.97500	0.08468	8.97500	0.08468	15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap		8.96200	0.09581	8.96200	0.09581	15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap		8.99700	0.06909	8.99700	0.06909	15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future		5.12000	94.88000	5.12000	94.88000		0.00	0	750.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future		5.10000	94.90000	5.08000	94.92000		0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future		5.07000	94.93000	5.03000	94.97000		0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future		5.04000	94.96000	5.00000	95.00000		0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future		5.02000	94.98000	4.97000	95.03000		0.00	0	1,000.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future		5.02000	94.98000	4.96000	95.04000		0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future		5.02000	94.98000	4.96000	95.04000		0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.05000	94.95000	4.99000	95.01000		0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		5.16000	94.84000	5.08000	94.92000		0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		5.28000	94.72000	5.20000	94.80000		0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		5.42000	94.58000	5.33000	94.67000		0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		5.58000	94.42000	5.47000	94.53000		0.00	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			7.96520		7.96520	7.91690	7.91690		11.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	626.11690		0.62612	578.09730	0.57810	626.117	16.80		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.91690		0.00092	1.19730	0.00120	0.917	16.80		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	616.17060		0.61617	568.16830	0.56817	616.171	16.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.97060		0.00097	1.26830	0.00127	0.971	16.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	606.22770		0.60623	558.24400	0.55824	606.228	16.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.02770		0.00103	1.34400	0.00134	1.028	16.55		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.02740		8.02740	7.97890	7.97890		10.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	487.72850		0.48773	442.95420	0.44295	487.728	11.47		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	50.32850		0.05033	54.05420	0.05405	50.329	11.47		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	479.45780		0.47946	434.93780	0.43494	479.458	11.45		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	52.05780		0.05206	56.03780	0.05604	52.058	11.45		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	471.23670		0.47124	426.97810	0.42698	471.237	11.43		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	53.83670		0.05384	58.07810	0.05808	53.837	11.43		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.90109		109.21470	6.75918	110.23950				109,214.70	1	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,744.88000		2.74488	3,769.68000	3.76968	2,744.880			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	2,814.25000		2.81425	3,839.05000	3.83905	2,814.250			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	2,883.56000		2.88356	3,908.36000	3.90836	2,883.560			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			6.96699		106.84052	6.81920	107.87982				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	3,401.61000		3.40161	2,362.31000	2.36231	3,401.610			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	3,328.88000		3.32888	2,289.58000	2.28958	3,328.880			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	3,256.20000		3.25620	2,216.90000	2.21690	3,256.200			0.00	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 01/08/2013	Bond Future			5.33666		121.34642	5.25466	121.52485		1.57	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,890.79000		91.89079	92,069.22000	92.06922	91,890.790	1.71	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	1.71	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.34577		116.25284	5.25022	116.43388		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	709.56000		0.70956	825.64000	0.82564	709.560	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	248.54000		0.24854	183.58000	0.18358	248.540	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	722.32000		0.72232	839.54000	0.83954	722.320	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	242.48000		0.24248	178.66000	0.17866	242.480	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	735.19000		0.73519	853.56000	0.85356	735.190	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	236.53000		0.23653	173.86000	0.17386	236.530	1.43	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.33780		117.81781	5.22520	118.00154		1.27	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	816.34000		0.81634	935.13000	0.93513	816.340	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	292.89000		0.29289	227.95000	0.22795	292.890	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	794.51000		0.79451	911.60000	0.91160	794.510	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	303.45000		0.30345	236.81000	0.23681	303.450	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	805.39000		0.80539	923.34000	0.92334	805.390	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	298.13000		0.29813	232.35000	0.23235	298.130	1.31	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.30877		112.60426	5.17333	112.79051		1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	444.67000		0.44467	527.30000	0.52730	444.670	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	580.45000		0.58045	476.83000	0.47683	580.450	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	432.25000		0.43225	512.41000	0.51241	432.250	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	595.55000		0.59555	489.46000	0.48946	595.550	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	438.43000		0.43843	519.82000	0.51982	438.430	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	587.97000		0.58797	483.11000	0.48311	587.970	1.17	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.35615	127.77634	7.22012	129.13643		11.22	396,362,206.68	3,102	55,248.00
R186	On 01/08/2013	Bond Future	7.25	Call	1,911.90000	1.91190	2,587.24000	2.58724	1,911.900	11.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,971.50000	2.97150	2,286.75000	2.28675	2,971.500	11.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,503.93000	118.50393	119,864.02000	119.86402	118,503.930	11.80	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.80	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	1,027.22000	1.02722	1,466.44000	1.46644	1,027.220	11.15	2,054,440.00	2,000	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	4,631.47000	4.63147	3,710.60000	3.71060	4,631.470	11.15	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	1,705.19000	1.70519	2,332.18000	2.33218	1,705.190	11.21	23,190,584.00	13,600	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	3,268.17000	3.26817	2,535.07000	2.53507	3,268.170	11.21	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	6.50	Call	193.16000	0.19316	318.94000	0.31894	193.160	10.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	9,101.08000	9.10108	7,866.77000	7.86677	9,101.080	10.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	481.36000	0.48136	736.14000	0.73614	481.360	11.07	2,406,800.00	5,000	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	6,700.97000	6.70097	5,595.66000	5.59566	6,700.970	11.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	566.80000	0.56680	854.40000	0.85440	566.800	11.09	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	6,257.57000	6.25757	5,185.08000	5.18508	6,257.570	11.09	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.42718	129.57985	7.28616	130.95922		11.38	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,300.73000	8.30073	9,291.51000	9.29151	8,300.730	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,458.31000	1.45831	1,069.72000	1.06972	1,458.310	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,503.37000	12.50337	13,705.09000	13.70509	12,503.370	11.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	526.09000	0.52609	348.44000	0.34844	526.090	11.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.75	Call	1,455.73000	1.45573	1,727.03000	1.72703	1,455.730	11.23	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	8,274.96000	8.27496	7,166.89000	7.16689	8,274.960	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,165.13000	8.16513	9,147.44000	9.14744	8,165.130	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,502.45000	1.50245	1,105.39000	1.10539	1,502.450	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,232.71000	8.23271	9,219.40000	9.21940	8,232.710	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,480.11000	1.48011	1,087.43000	1.08743	1,480.110	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	913.97000	0.91397	1,091.51000	1.09151	913.970	11.15	0.00	0	5,290.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.50	Put	10,379.61000		10.37961	9,177.78000	9.17778	10,379.610	11.15	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.49211		126.03371	7.34622	127.43190		11.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,411.30000		6.41130	7,175.23000	7.17523	6,411.300	12.21	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,899.25000		3.89925	3,264.99000	3.26499	3,899.250	12.21	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	6,303.56000		6.30356	7,059.18000	7.05918	6,303.560	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,976.62000		3.97662	3,334.05000	3.33405	3,976.620	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,357.33000		6.35733	7,117.11000	7.11711	6,357.330	12.20	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,937.79000		3.93779	3,299.38000	3.29938	3,937.790	12.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.55974		127.74068	7.40874	129.15784		11.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	3,920.59000		3.92059	4,457.10000	4.45710	3,920.590	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	8,208.05000		8.20805	7,327.40000	7.32740	8,208.050	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	3,848.22000		3.84822	4,377.49000	4.37749	3,848.220	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	8,331.05000		8.33105	7,443.16000	7.44316	8,331.050	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	3,884.30000		3.88430	4,417.19000	4.41719	3,884.300	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	8,269.39000		8.26939	7,385.12000	7.38512	8,269.390	11.56	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			296.05443		296.05443	297.09227	297.09227			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,064.43000		1.06443	2,102.27000	2.10227	1,064.430		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	1,054.43000		1.05443	2,092.27000	2.09227	1,054.430		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	1,044.43000		1.04443	2,082.27000	2.08227	1,044.430		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.19136		105.75139	5.11729	105.85177		0.96		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,505.71000		68.50571	68,606.09000	68.60609	68,505.710	1.06		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.16261		107.24405	5.06956	107.34590		0.79		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	75.97000		0.07597	93.51000	0.09351	75.970	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	484.70000		0.48470	400.39000	0.40039	484.700	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	78.56000		0.07856	96.65000	0.09665	78.560	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	476.29000		0.47629	392.53000	0.39253	476.290	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	81.21000		0.08121	99.86000	0.09986	81.210	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	467.94000		0.46794	384.74000	0.38474	467.940	0.78		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.08050		104.27899	4.95897	104.38246		0.72		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	339.91000		0.33991	398.72000	0.39872	339.910	0.74		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	187.38000		0.18738	142.72000	0.14272	187.380	0.74		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	329.26000		0.32926	387.00000	0.38700	329.260	0.74		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	193.71000		0.19371	147.98000	0.14798	193.710	0.74		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	334.56000		0.33456	392.84000	0.39284	334.560	0.74		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	190.52000		0.19052	145.33000	0.14533	190.520	0.74		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.92144		105.69131	4.74825	105.79619		0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	180.13000		0.18013	225.15000	0.22515	180.130	0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	277.89000		0.27789	218.03000	0.21803	277.890	0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	174.56000		0.17456	218.69000	0.21869	174.560	0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	284.44000		0.28444	223.69000	0.22369	284.440	0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	177.13000		0.17713	222.11000	0.22211	177.130	0.55		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	280.95000		0.28095	221.05000	0.22105	280.950	0.55		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future			224.92180		224.92180	224.72640	224.72640			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	1,931.80000		1.93180	1,736.40000	1.73640	1,931.800		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	1,921.80000		1.92180	1,726.40000	1.72640	1,921.800		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	1,911.80000		1.91180	1,716.40000	1.71640	1,911.800		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.94772		111.50195	5.79145	112.09443		3.35	334,505.85	3	9,035.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,288.75000		98.28875	98,881.23000	98.88123	98,288.750		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.00216		108.91635	5.83307	109.51725		3.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	547.47000		0.54747	759.91000	0.75991	547.470		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,588.32000		1.58832	1,199.86000	1.19986	1,588.320		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	968.22000		0.96822	1,279.20000	1.27920	968.220		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,011.30000		1.01130	721.38000	0.72138	1,011.300		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	986.21000		0.98621	1,300.63000	1.30063	986.210		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	993.86000		0.99386	707.38000	0.70738	993.860		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,004.39000		1.00439	1,322.24000	1.32224	1,004.390		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	976.63000		0.97663	693.58000	0.69358	976.630		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,686.83000		106.68683	107,287.73000	107.28773	106,686.830		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.05190		110.38241	5.86896	110.99163		3.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,433.84000		1.43384	1,779.73000	1.77973	1,433.840		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,075.83000		1.07583	812.50000	0.81250	1,075.830		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Call	1,076.81000		1.07681	1,364.75000	1.36475	1,076.810	3.37	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,415.63000		1.41563	1,094.35000	1.09435	1,415.630	3.37	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,396.95000		1.39695	1,737.78000	1.73778	1,396.950	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,105.07000		1.10507	836.68000	0.83668	1,105.070	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,415.33000		1.41533	1,758.69000	1.75869	1,415.330	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,090.38000		1.09038	824.52000	0.82452	1,090.380	3.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.10049		107.71617	5.90192	108.33370		3.27	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	893.36000		0.89336	1,129.37000	1.12937	893.360	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	1,954.94000		1.95494	1,573.42000	1.57342	1,954.940	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	869.46000		0.86946	1,100.66000	1.10066	869.460	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	1,993.80000		1.99380	1,607.47000	1.60747	1,993.800	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	881.36000		0.88136	1,114.75000	1.11475	881.360	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	1,974.32000		1.97432	1,590.18000	1.59018	1,974.320	3.24	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			6.16599		109.27672	5.98550	110.13681		4.82	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,393.22000		100.39322	101,253.31000	101.25331	100,393.220	5.09	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.09	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.22102		110.81912	6.02893	111.69143		4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,558.10000		1.55810	2,029.84000	2.02984	1,558.100	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,246.95000		1.24695	846.38000	0.84638	1,246.950	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,582.62000		1.58262	2,059.16000	2.05916	1,582.620	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,226.45000		1.22645	830.68000	0.83068	1,226.450	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,607.36000		1.60736	2,088.69000	2.08869	1,607.360	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,206.19000		1.20619	815.21000	0.81521	1,206.190	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,770.86000		3.77086	4,502.72000	4.50272	3,770.860	4.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	319.98000		0.31998	179.53000	0.17953	319.980	4.93	0.00	0	1,270.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future			6.26972		108.28004	6.06565	109.16430		4.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,086.57000		2.08657	2,529.39000	2.52939	2,086.570	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,526.66000		1.52666	1,085.22000	1.08522	1,526.660	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,110.90000		2.11090	2,557.23000	2.55723	2,110.900	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,508.16000		1.50816	1,070.23000	1.07023	1,508.160	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,062.38000		2.06238	2,501.69000	2.50169	2,062.380	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,545.32000		1.54532	1,100.37000	1.10037	1,545.320	5.00	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.32271		109.74653	6.10531	110.64282		4.57	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,446.60000		1.44660	1,800.65000	1.80065	1,446.600	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	2,572.39000		2.57239	2,030.15000	2.03015	2,572.390	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,464.56000		1.46456	1,821.63000	1.82163	1,464.560	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	2,548.81000		2.54881	2,009.59000	2.00959	2,548.810	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,428.77000		1.42877	1,779.81000	1.77981	1,428.770	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	2,596.11000		2.59611	2,050.86000	2.05086	2,596.110	4.58	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.17003		101.42271	5.07949	101.46256		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,424.60000		30.42460	30,464.45000	30.46445	30,424.600	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.96654		102.85429	4.74027	102.89477		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	10.65000		0.01065	19.20000	0.01920	10.650	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	131.76000		0.13176	99.83000	0.09983	131.760	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	10.95000		0.01095	19.67000	0.01967	10.950	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	130.26000		0.13026	98.50000	0.09850	130.260	0.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.31	Call	11.25000		0.01125	20.14000	0.02014	11.250	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	128.77000		0.12877	97.18000	0.09718	128.770	0.18	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.46692		104.49937	6.28765	105.46012		6.08	0.00	0	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,928.18000		96.92818	97,888.93000	97.88893	96,928.180	6.45	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.52752		105.97435	6.33857	106.94870		5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,163.41000		2.16341	2,727.02000	2.72702	2,163.410	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,334.40000		1.33440	923.66000	0.92366	1,334.400	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,193.20000		2.19320	2,761.62000	2.76162	2,193.200	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,313.43000		1.31343	907.50000	0.90750	1,313.430	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,223.20000		2.22320	2,796.40000	2.79640	2,223.200	6.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,292.71000		1.29271	891.56000	0.89156	1,292.710	6.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.58329		103.76125	6.38439	104.74898		6.22	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,351.23000		2.35123	2,840.92000	2.84092	2,351.230	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,973.35000		1.97335	1,475.31000	1.47531	1,973.350	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,298.63000		2.29863	2,780.24000	2.78024	2,298.630	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,019.11000		2.01911	1,512.99000	1.51299	2,019.110	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,324.85000		2.32485	2,810.51000	2.81051	2,324.850	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,996.13000		1.99613	1,494.06000	1.49406	1,996.130	6.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.64599		105.16657	6.43624	106.16769		5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,526.57000		1.52657	1,854.16000	1.85416	1,526.570	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	3,620.83000		3.62083	2,947.30000	2.94730	3,620.830	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,490.79000		1.49079	1,812.38000	1.81238	1,490.790	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	3,682.35000		3.68235	3,002.82000	3.00282	3,682.350	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,508.61000		1.50861	1,833.20000	1.83320	1,508.610	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	3,651.51000		3.65151	2,974.98000	2.97498	3,651.510	5.91	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.56817		103.42901	6.41531	104.34819		6.95		0.00	0	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,384.54000		94.38454	95,303.72000	95.30372	94,384.540	7.31		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.31		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.62760		101.49303	6.46752	102.42523		7.30		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,489.93000		2.48993	3,005.65000	3.00565	2,489.930	7.40		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,554.91000		1.55491	1,138.43000	1.13843	1,554.910	7.40		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,523.17000		2.52317	3,043.48000	3.04348	2,523.170	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,530.92000		1.53092	1,119.03000	1.11903	1,530.920	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,556.64000		2.55664	3,081.53000	3.08153	2,556.640	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,507.21000		1.50721	1,099.90000	1.09990	1,507.210	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,343.93000		5.34393	6,103.17000	6.10317	5,343.930	7.65		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	444.17000		0.44417	271.21000	0.27121	444.170	7.65		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.68125		102.85914	6.51393	103.80411		7.26		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,706.64000		2.70664	3,149.21000	3.14921	2,706.640	7.36		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,321.48000		2.32148	1,819.08000	1.81908	2,321.480	7.36		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,736.71000		2.73671	3,182.78000	3.18278	2,736.710	7.36		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,295.68000		2.29568	1,796.78000	1.79678	2,295.680	7.36		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,676.74000		2.67674	3,115.82000	3.11582	2,676.740	7.36		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,347.49000		2.34749	1,841.60000	1.84160	2,347.490	7.36		0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.73664		100.85564	6.56159	101.81342		7.30		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,823.59000		1.82359	2,090.89000	2.09089	1,823.590	7.26		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	4,233.59000		4.23359	3,543.11000	3.54311	4,233.590	7.26		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,844.33000		1.84433	2,115.14000	2.11514	1,844.330	7.26		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	4,198.34000		4.19834	3,511.37000	3.51137	4,198.340	7.26		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
R208	On 08/05/2014	Bond Future	6.29	Call	1,803.01000		1.80301	2,066.82000	2.06682	1,803.010	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	4,269.02000		4.26902	3,575.05000	3.57505	4,269.020	7.26	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.28871		81.48424	8.16354	82.55970		15.32	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,535.13000		71.53513	72,610.59000	72.61059	71,535.130	15.95	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	15.95	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	1,080.70000		1.08070	1,539.33000	1.53933	1,080.700	15.22	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	3,595.42000		3.59542	2,978.59000	2.97859	3,595.420	15.22	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.36404		79.49002	8.23519	80.58069		16.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	4,818.18000		4.81818	5,483.88000	5.48388	4,818.180	16.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,478.21000		2.47821	2,053.24000	2.05324	2,478.210	16.95	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	5,506.79000		5.50679	6,224.34000	6.22434	5,506.790	17.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,060.32000		2.06032	1,687.20000	1.68720	2,060.320	17.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	5,557.32000		5.55732	6,278.47000	6.27847	5,557.320	17.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,032.77000		2.03277	1,663.25000	1.66325	2,032.770	17.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	5,608.02000		5.60802	6,332.76000	6.33276	5,608.020	17.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,005.51000		2.00551	1,639.58000	1.63958	2,005.510	17.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,405.77000		9.40577	10,330.01000	10.33001	9,405.770	17.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	715.90000		0.71590	549.47000	0.54947	715.900	17.32	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.43327		80.56003	8.30087	81.66560		17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,155.93000		5.15593	5,751.33000	5.75133	5,155.930	17.39	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,119.74000		4.11974	3,609.57000	3.60957	4,119.740	17.39	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,070.52000		5.07052	5,659.68000	5.65968	5,070.520	17.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	4,196.45000		4.19645	3,680.04000	3.68004	4,196.450	17.38	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,113.15000		5.11315	5,705.44000	5.70544	5,113.150	17.38	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,157.95000		4.15795	3,644.67000	3.64467	4,157.950	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.50345		78.50611	8.36741	79.62663		17.62	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	3,138.16000		3.13816	3,559.90000	3.55990	3,138.160	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	8,662.93000		8.66293	7,964.15000	7.96415	8,662.930	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	3,079.56000		3.07956	3,495.78000	3.49578	3,079.560	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	8,785.51000		8.78551	8,081.21000	8.08121	8,785.510	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	3,108.78000		3.10878	3,527.76000	3.52776	3,108.780	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	8,724.07000		8.72407	8,022.53000	8.02253	8,724.070	17.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			173.03801		173.03801	174.08804	174.08804			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	48.01000		0.04801	1,098.04000	1.09804	48.010		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	38.01000		0.03801	1,088.04000	1.08804	38.010		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	28.01000		0.02801	1,078.04000	1.07804	28.010		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			130.67215		130.67215	130.58133	130.58133			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	682.15000		0.68215	591.33000	0.59133	682.150		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	672.15000		0.67215	581.33000	0.58133	672.150		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	662.15000		0.66215	571.33000	0.57133	662.150		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			138.63537		138.63537	138.74358	138.74358			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	645.37000		0.64537	753.58000	0.75358	645.370		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	635.37000		0.63537	743.58000	0.74358	635.370		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	625.37000		0.62537	733.58000	0.73358	625.370		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.01904		93.50153	7.89373	94.60008		13.83	93,501.53	1	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,886.51000		82.88651	83,985.06000	83.98506	82,886.510		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.09635		91.28450	7.96712	92.39865		14.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,002.02000		6.00202	6,777.50000	6.77750	6,002.020		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,922.18000		1.92218	1,583.51000	1.58351	1,922.180		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,055.81000		6.05581	6,834.75000	6.83475	6,055.810		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,896.11000		1.89611	1,560.90000	1.56090	1,896.110		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,109.78000		6.10978	6,892.16000	6.89216	6,109.780		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,870.34000		1.87034	1,538.57000	1.53857	1,870.340		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.16863		92.51319	8.03555	93.64255		15.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,308.22000		5.30822	5,892.22000	5.89222	5,308.220		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,130.53000		4.13053	3,585.17000	3.58517	4,130.530		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
R213	On 06/02/2014	Bond Future	8.29	Call	5,219.44000		5.21944	5,796.96000	5.79696	5,219.440	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,207.00000		4.20700	3,655.16000	3.65516	4,207.000	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,263.74000		5.26374	5,844.51000	5.84451	5,263.740	15.38	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,168.62000		4.16862	3,620.03000	3.62003	4,168.620	15.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.23885		90.22764	8.10192	91.37224		15.57	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	3,402.41000		3.40241	3,790.00000	3.79000	3,402.410	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	8,387.66000		8.38766	7,630.65000	7.63065	8,387.660	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	3,341.23000		3.34123	3,723.40000	3.72340	3,341.230	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	8,505.76000		8.50576	7,743.33000	7.74333	8,505.760	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	3,371.74000		3.37174	3,756.61000	3.75661	3,371.740	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	8,446.57000		8.44657	7,686.84000	7.68684	8,446.570	15.45	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.43898		82.17720	8.29850	83.43173		16.82	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,729.30000		71.72930	72,983.83000	72.98383	71,729.300	17.59	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.51578		80.05296	8.37115	81.32520		17.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,436.31000		1.43631	1,804.83000	1.80483	1,436.310	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,175.59000		8.17559	7,271.87000	7.27187	8,175.590	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,459.61000		1.45961	1,832.60000	1.83260	1,459.610	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,099.74000		8.09974	7,200.49000	7.20049	8,099.740	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,483.16000		1.48316	1,860.64000	1.86064	1,483.160	17.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,024.34000		8.02434	7,129.58000	7.12958	8,024.340	17.70	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			8.52054		106.31231	8.36981	108.04549			0.00	0	603.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	8,252.24000		8.25224	6,519.06000	6.51906	8,252.240		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	8,122.69000		8.12269	6,389.51000	6.38951	8,122.690		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	7,993.39000		7.99339	6,260.21000	6.26021	7,993.390		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.59978		103.39188	8.44439	105.14973			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	9,129.28000		9.12928	7,371.43000	7.37143	9,129.280		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	8,999.95000		8.99995	7,242.10000	7.24210	8,999.950		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	8,870.88000		8.87088	7,113.03000	7.11303	8,870.880		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.77000		0.09668	966.99820	0.09670	966.770	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.77000		0.00008	0.99820	0.00010	0.770	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	867.53680		0.08675	867.92430	0.08679	867.537	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	1.53680		0.00015	1.92430	0.00019	1.537	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	768.96880		0.07690	769.59910	0.07696	768.969	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	2.96880		0.00030	3.59910	0.00036	2.969	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	481.48250		0.04815	483.47850	0.04835	481.483	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	403.48250		0.04035	405.47850	0.04055	403.483	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	434.97370		0.04350	436.99450	0.04370	434.974	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	456.97370		0.04570	458.99450	0.04590	456.974	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	393.88710		0.03939	395.92550	0.03959	393.887	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	515.88710		0.05159	517.92550	0.05179	515.887	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								2,117,188,251.73	450,315	2 632 301.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99179			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.15500	107.11128	6.15500	107.05836		3,077,500,000.00	0.00	500,000	500,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25359			0.00	0	4,000,000.00
AA05	On 22/03/2019	Spot Bond	7.22500	111.37273	7.22500	111.30831			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.19464			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.19734			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.59595	8.00000	47.56552			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.01000	101.52933	8.01000	101.46434			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.30500	104.51598	6.30500	104.46311			0.00	0	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.28000	103.93156	6.28000	103.87919			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.55724			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.46500	110.26054	7.46500	110.19468			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.20959			0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond	0.65000	135.29194	0.65000	135.13499		1,950,000,000.00	0.00	3,000,000	5,741,000.00
ABCPi3	On 07/12/2023	Spot Bond	1.30000	141.07796	1.30000	278.23421			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.07557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.66425			0.00	1,200,000	200,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.95010			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.33972			0.00	6,800,000	3,400,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.40041			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.44074			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.56500	110.65331	6.56500	110.59505			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.99253			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.88000	104.93976	6.88000	104.88191			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.34314			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13253			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04870			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.01991			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.11025			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.31097			0.00	0	500,000.00
ABL8A	On 19/09/2013	Spot Bond	5.98000	104.64833	5.98000	104.59781			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.27165			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16452			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.40000	128.98566	4.40000	128.79713			0.00	0	171,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	1.97000		125.53459	1.97000	125.37555			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.90000		117.45425	1.90000	117.30601			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000		104.44047	2.80000	104.30078			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.76500		121.07712	9.76500	120.98149			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.43904			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.47691			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.55802			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.77399			0.00	0	500,000.00
ABLSI1	On 29/06/2019	Spot Bond	3.20000		114.33117	3.20000	114.17469			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		30.14234	100.00000	31.43541			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.04000		171.55529	1.04000	171.35075			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		149.73101	2.76000	151.94545			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.07000		178.95015	1.07000	178.73628			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000		178.83889	1.55000	178.61826			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.76125		73.73309	6.76125	73.68905			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.76125		73.73309	6.76125	73.68905			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000		15.01179	84.61000	14.93634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.33436			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.78000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.81083	100.00000	39.58467			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.64000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.96456			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80920			0.00	0	6,000.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.44000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.42000	107.32119	6.42000	107.26531			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	108.62000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.91000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.94000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.56000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12112			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.09500	118.46962	6.09500	118.41166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.60000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.86001			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.01000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.41000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.73000	103.51859	1.73000	108.27850			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.90500	109.39280	1.90500	157.19514			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	121.43240	2.15000	202.77616			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.05000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.60000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.33000	96.22677	8.33000	98.09696			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.82000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.42000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.79000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.65613			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.59000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.06500	113.34223	7.06500	113.27810			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.10500	104.63716	6.10500	104.58587			0.00	0	2,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.75000	102.43899	7.75000	102.37504			0.00	0	2,794,000.00
ABS7	On 11/09/2026	Spot Bond	8.83500	101.71473	8.83500	101.64307			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.52500	109.11428	6.52500	109.05717		310,851,000,000.00	47,640,000	21,910,000.00	
ABSI1	On 11/06/2014	Spot Bond	0.65000	126.67356	0.65000	128.97541			0.00	0	2,670,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.49764	4.00000	124.76851			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.10000	143.50168	1.10000	283.01891			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.11001	113.76864	-0.11001	128.28955			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.01000	131.20647	1.01000	133.68265			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14686			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39213			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.43912	100.00000	26.24534			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99962			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99962			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.25500	109.35161	10.25500	109.26250			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.71022	100.00000	1.69461			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.28231			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38646			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30562			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.19370	100.00000	10.10065			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29383			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.26757			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.00025	11.00000	56.95138			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.52397	100.00000	6.46441			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.17494			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.15634			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	101.45101			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52355			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.68646			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49999			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52159			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.52352			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.52352			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53968			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41164			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53968			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.50736			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.59059			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.38409			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.36262			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.27514			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.36262			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47058			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.51946			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.53909			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.49983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26436			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41165			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89487			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.04000	111.93496	8.04000	111.86235			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29391			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.11500	104.27482	7.11500	104.21442			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.57964			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.70931			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.50399			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	100.60739			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.18363	100.00000	4.15576			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.65401	100.00000	5.61676			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.76866			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	147.21454			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	147.24541			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.45085			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.20007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.20007			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.60739			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.07376			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.40174			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38996			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.63267			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94458			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.63115			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.49338			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.29913			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.51924			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.98295			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26744			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.45676			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.39462			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42550			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.38972			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26834			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23492			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29979			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42157			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35280			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27424			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29586			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.05416	10.23000	101.97119			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31734			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28407			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.80453			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.39508			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21790			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.08500	112.51065	8.08500	112.43718			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41561			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.21188	1.75000	107.19803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29390			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29768			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39023			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.43915			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.34128			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.31583			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.42937			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.38044			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48807			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39023			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.44893			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42154			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.42937			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.38118			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.46452			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.49004			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.16985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.19163			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28394			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31342			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.49602			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.48416			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59564			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.40001			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58586			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59564			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.43113			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.51742			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.51742			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	108.59826			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	109.37581			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.30212			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28841			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.57066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.18614			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55155			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.24228			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.71510	100.00000	5.67366			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.17486			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.19479			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.20803			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.78580			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.87328			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.98977			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.63226			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.70000	100.38222	6.70000	100.32585			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.83632			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.98551			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.30500	107.77339	7.30500	107.71037			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.27500	123.78726	8.27500	123.70502			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.26952	100.00000	44.93772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.35500	113.78218	6.35500	113.72417			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.18483	100.00000	42.86830			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.60822	100.00000	12.52470			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.15500	162.27558	2.15500	162.06741			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	102.69852	3.90000	127.45609			0.00	0	23,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.79358			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.15808			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.55500	111.36524	7.55500	111.29756			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77658			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80993			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.45799	100.00000	62.99289			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.51121			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.28000	113.47554	6.28000	113.41804			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.25250			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.44632			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.35000	102.30400	6.35000	102.25158			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.86000	103.80232	6.86000	103.74495			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.51500	110.48797	7.51500	110.42118			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51551			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.84575	108.28220	9.84575	105.78221			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.59778			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.95070	104.84557	9.95070	103.60462			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.96657	104.75481	9.96657	103.55492			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.59763			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.98243	105.08347	9.98243	103.55901			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.65911	106.07960	10.65911	105.92510			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.63774			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.63774			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.63780			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.09575	103.96649	10.09575	103.02446			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.05056	106.64506	10.05056	103.83994			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.95070	104.84557	9.95070	103.60462			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.91916	106.24349	9.91916	104.26710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	9.08685	98.51514	9.08685	103.76102			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.54953			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53525			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53525			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44774			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.01746	103.47230	10.01746	102.64137			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.29000	104.57774	10.29000	104.49021			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.27556	10.22500	101.74106			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10014			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39719			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.34617	12.22500	101.54927			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51139			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.95500	63.89511	9.95500	104.34243			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.46366			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.50344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.50344			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	15,000,000.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.44455			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08887			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.84575	108.56970	12.84575	106.19179			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.03381	106.36479	14.03381	106.16284			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.91046	106.22086	12.91046	104.64176			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.01910			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.01910			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.01910			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.09819			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.37317	100.00000	8.32560			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.86582	100.00000	21.70555			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.90036	100.00000	19.75450			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.28417	100.00000	12.19413			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29301	100.00000	12.20389			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.85214	100.00000	14.74329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.86913	100.00000	12.77481			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.05878	100.00000	57.72896			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.68688			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.63793			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.67800			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.01000	111.56968	1.01000	176.82676			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.19500	101.54820	7.19500	156.55168			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.19500	102.79338	7.19500	156.71428			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.58000	105.77469	7.58000	105.71020			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.51852			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.20316			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.21364			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	101.77464			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.66316			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.33203			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.53277	100.00000	54.13741			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	93.21931	100.00000	92.54381			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.75500	102.78384	6.75500	102.72819		236,425,000,000.00	35,000,000	112,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.83664			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70789			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72377			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77666			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82952			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97718			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.10889	100.00000	6.06412			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53790			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.56727			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57985			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58405			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.70131			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.97555	100.00000	5.93175			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.97555	100.00000	5.93175			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33072			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.44641			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47796			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.28500	106.82504	7.28500	106.76274			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57260			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74070			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.27188	100.00000	4.24091			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.27188	100.00000	4.24091			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.10500	107.84754	6.10500	107.79381			0.00	0	2,376,662.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.14151			0.00	4,000,000	2,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.05727			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71559			0.00	24,000,000	12,000,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.63102			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.15352			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.52761	100.00000	6.48029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.18513			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.15406			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.16287			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.17885			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.24498			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.35526			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39368			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.20819			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41174			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.78370			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.68333	100.00000	11.59770			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.68000	109.50421	6.68000	109.44556			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	8.16500	118.57923	8.16500	118.50190			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.89623			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.67495			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.86500	107.60399	7.86500	107.53635			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.86500	108.56347	9.86500	108.47828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.76553			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.11500	109.93459	10.11500	109.84473			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.52230			0.00	10,800,000	10,800,000.00
CBL16	On 18/05/2017	Spot Bond	8.05500	105.01709	8.05500	104.94951			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.20983			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.55500	105.28214	10.55500	105.19243			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.55332			0.00	500,000	500,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.05827			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.45751			0.00	2,300,000	2,300,000.00
CBL22	On 06/05/2020	Spot Bond	8.88000	80.62140	8.88000	98.63052			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.02500	128.69092	9.02500	128.59734			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.87500	124.53516	8.87500	124.44607			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.34500	123.25736	8.34500	123.17523			0.00	0	29,538,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.72519			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.41500	106.06457	10.41500	105.97682			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38122			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.39805			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.60749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.97623			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.41245			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40196			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40196			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40196			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41178			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23490			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.37594			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15638			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.37185			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.31348			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.24470			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39347			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17521			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99948			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.43143			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.36266			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.38225			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.81500	104.03565	9.81500	103.95419			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.39500	102.79980	7.39500	102.73870			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28088			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.80466			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.11096			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.11096			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.36025			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.30895	100.00000	24.13270			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.11162	100.00000	23.93681			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45092				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	62.13287	100.00000	61.68241				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	62.51062	100.00000	62.05246				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.00880				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.92981				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.25662	10.11000	104.17144				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.92981				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.98186				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.91569				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.17582				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.76009	2.76000	111.01672				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	108.04158	3.14000	110.96967				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.10893	8.25000	102.04166				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.29275				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.92981				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.92981			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.99278	3.10000	110.57906			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.81445	2.40000	110.41527			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.10620			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.63374			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.98298			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85480			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.86679			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.15500	105.10572	7.15500	105.04517			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90604			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.89245			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73794			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.75024			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.20500	105.27773	7.20500	105.21666			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.20500	105.27773	7.20500	105.21666			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	7.25500	104.21347	7.25500	104.15227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.49020			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65903			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26869			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.27722			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.77703			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.77703			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.60655	100.17539	52.22456			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.08735			0.00	16,000,000	8,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.31093			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51290			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.12616			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.13490			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.53056	9.35000	102.45295			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.53056	9.35000	102.45295			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.07266			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.07287			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.21301			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37093			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.20876			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17100			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17100			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17100			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17100			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17100			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20340			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26624			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.88500	109.89201	7.88500	109.82275			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.75742			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.18947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23804			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23804			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.58972			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71601			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19691			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.01026			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37065			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36087			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38222			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.16547			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.15442			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.08891			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37829			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.89843			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87251			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.25802			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.32171			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54675			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54675			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54675			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54675			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40347			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01802			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46402			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46402			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44605			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29288			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44605			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11211			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.60211			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29292			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29292			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28841			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.40968	100.00000	6.36320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56631			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.35958			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.61000	99.91471	9.61000	100.00289			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.13000	102.64286	10.13000	101.54154			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22460			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.61910			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.35056			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.66428			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.40213	8.80500	100.72850			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24446			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.65441			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29201			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.24677			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16861			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21207			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21207			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21207			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.19974	100.00000	25.03096			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.19974	100.00000	25.03096			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.88566	7.01000	36.48388			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	162.30854			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	0.00064	100.00000	0.00064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.58000	105.77469	7.58000	132.65621			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.19500	35.51061	7.19500	156.55168			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.19500	35.89801	7.19500	156.71428			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.30501			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.16226			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04188			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04188			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.50981			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.39986			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42151			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03596			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42937			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71473			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28450			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.70500	114.52510	7.70500	110.14060			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.65500	109.95633	7.65500	105.39291			0.00	0	490,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	8.79000	128.45629	8.79000	122.26996			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.15500	113.52032	7.15500	108.05646			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.38000	115.63117	8.38000	115.55380			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.92000	102.72331	8.92000	102.64986			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.92500	103.78486	9.92500	103.70249			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99579	9.46000	24.99578			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.03465			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.01412			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94777			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.52296			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22778			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.08820			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.24000	100.27759	11.24000	101.02739			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.52490			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.79000	101.06838	6.79000	101.96935			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46247			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.53113			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.60980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.45222			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.15500	103.58026	6.15500	103.52861			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.95500	131.76238	5.95500	124.21679			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.00000	115.90507	7.00000	115.83900		7,000,000,000.00	1,000,000	38,400,000.00	
DV23	On 27/02/2023	Spot Bond	7.60000	118.93053	7.60000	118.85704			0.00	0	87,523,000.00
E170	On 01/08/2020	Spot Bond	6.61000	143.34077	6.61000	143.26354			0.00	0	26,071,958.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.48603			0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.99965			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.99950			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.70129			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.39708			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.39000	123.30909	1.33500	124.01545			0.00	0	15,120,000.00
EL29	On 19/11/2029	Spot Bond	1.41500	110.94955	1.41500	110.81397			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.23000	116.06219	8.23000	115.98465			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.13000	117.12898	8.13000	117.05291			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.97500	108.18935	8.97500	108.11194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	9.64500	96.60039	9.64500	97.95232			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19852			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.38726			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14616			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.17288	100.00000	39.88163			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.84012	100.00000	52.45703			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	84.25143	100.00000	83.68725			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.59372	3.00000	125.42420			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.11500	110.57935	10.11500	110.48896			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.41750			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.77548			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.09335			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.47500	87.15279	8.47500	101.91625			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.29295			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.26845			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.25979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29859			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.28766			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23820			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.24768			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25529			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23935			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.23928			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.25047			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.57500	106.52032	5.57500	106.47232			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.23500	113.61806	6.23500	113.56089		12,470,000,000.00	2,000,000	204,021,000.00	
ES23	On 25/01/2023	Spot Bond	7.13000	123.31591	7.13000	123.24433			0.00	0	246,831,000.00
ES26	On 02/04/2026	Spot Bond	7.75000	102.11701	7.75000	102.05338		3,526,250,000,000.00	455,000,000	514,036,000.00	
ES33	On 15/09/2033	Spot Bond	8.81500	89.28610	8.68000	90.37983		3,526,000,000,000.00	400,000,000	1,104,706,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12945			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.80395			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98093			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.16145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.06054	100.00000	10.98036			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.76338	100.00000	10.68535			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30357			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.31436			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34886			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.36823			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.20500	105.33524	6.20500	105.28278			0.00	0	13,400,000.00
FRB05	On 21/12/2018	Spot Bond	7.95500	106.22955	7.95500	106.16128			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.29840			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29834			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.70716			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.10598			0.00	0	1,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.75500	114.84205	9.75500	114.75194			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.82942			0.00	3,000,000	1,500,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.96466	100.00000	70.41130			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.11000	131.92633	1.11000	132.65212			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.14000	143.01300	1.14000	282.05420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	1.88500	109.66341	1.88500	157.58427			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	123.49827	2.04000	209.10764			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.36500	117.84767	6.36500	117.78750			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.68949	100.00000	29.49388			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.68949	100.00000	29.49388			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13900	55.63718	8.13900	54.90674			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.50953	9.50500	34.60399			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.27469	9.74000	33.36434			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	94.44115	100.00000	93.72928			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91815			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.20506			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.42253			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.50026			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19913			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19913			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.92308			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70620			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.02014			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45097			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61198			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.86914			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.28065	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.28065	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.98863			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59564			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.96673			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.13250			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51155			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.55495			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.36432			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56631			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.22550	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.86134			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.67773			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79496			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.11886			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.96088			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.21435			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.35458			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.11300			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.04476			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.82424			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.78909			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26500			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23578			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.15589			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26890			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.91209			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.75184	100.09221	12.65932			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.37989			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.69812			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.92186			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.18244			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.82968			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57264			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	101.59230			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.43718			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.47828			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.99599			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92093			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.33197			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92093			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31589			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.44893			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.69965	13.22500	103.77275			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.35499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88891			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88891			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.35695			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.07905			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.97143			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.68500	94.72508	2.68500	98.16726			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91405			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.31206			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29125			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.22592			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20756			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.18731			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.83480			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.57849			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.56873			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.78043			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.80364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88581			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.32335			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64634			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.35000	129.46851	2.35000	120.59760			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.60011			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.61777			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.33000	118.45534	2.33000	120.78182			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	99.70210	0.23000	117.83681			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.35000	115.19375	2.35000	120.59760			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	108.62020	1.20999	122.50105			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	108.91140	1.28000	124.19906			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73464			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.97708	100.00000	20.82500			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.57224			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.23434			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.71246	4.73000	111.54579			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.27632			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.37234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58836			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.12755			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87877			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80423			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.06635			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91638			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.29164			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.20654			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.44230	100.00000	8.29093			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20880			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.06000	101.67855	10.06000	100.77025			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07151			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.87000	102.25192	6.87000	101.35317			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.56229			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58164			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68271			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.74605			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.43293	3.35000	138.24221			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22744			0.00	280,000,000	70,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.69751			0.00	0	60,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.74850			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.36900			0.00	0	22,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.89223			0.00	0	55,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.53403			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.43661			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.65000	136.95271	1.65000	270.09065			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.15000	142.89114	1.15000	281.81362			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.87000	134.43333	1.87000	265.11729			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.48000	111.22046	1.48000	128.91702			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.60298			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.08000	129.04924	1.08000	128.89485			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.01058			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62476			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.47804			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.29553			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	102.78147	2.25000	102.64862			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80572	100.00000	0.79989			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.29380	104.97509	12.20073			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94742			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18538			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.39938			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.76052	101.07593	18.62320			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.76241	100.44759	9.69136			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26245			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.96908	100.76967	16.84522			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.63107			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43380			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52604			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	112.79061	1.87000	112.64854		74,800,000,000.00	40,000,000	40,000,000.00	
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.24550		0.00	0	0.00	
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.19177		0.00	0	0.00	
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79687		0.00	0	0.00	
FRS85	On 31/01/2025	Spot Bond	1.40000	106.91045	1.40000	112.04126		0.00	0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.04162		0.00	0	0.00	
FRS87	On 31/01/2025	Spot Bond	1.43000	106.49309	1.43000	111.69319		0.00	0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.06271		0.00	0	0.00	
FRX14	On 01/09/2014	Spot Bond	5.48000	105.74286	5.48000	105.69627		67,404,000,000.00	12,300,000	6,306,000.00	
FRX15	On 14/03/2015	Spot Bond	5.69500	107.01318	5.69500	106.96420		0.00	0	2,623,000.00	
FRX16	On 15/09/2016	Spot Bond	6.20500	106.98190	6.20500	106.92862		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	6.59500	108.83890	6.59500	108.78135		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	6.73500	116.81340	6.73500	116.74999		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	7.44000	108.33371	7.44000	108.26922		0.00	0	837,000.00	
FRX23	On 28/02/2023	Spot Bond	8.45000	96.61007	8.45000	97.32992		0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	8.44500	121.93232	8.44500	116.48642		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	9.10500	106.09331	9.10500	106.01506		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.67500	84.61445	9.67500	84.54895			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.85983			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.07371			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96578			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.86500	106.65355	7.86500	106.58614			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
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45311			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.72543			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	98.88725			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19073			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39417			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.32204			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10402			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01731			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.82698			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.07643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.60826			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.62279			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.65083			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.83600	100.00000	2.81721			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.68562			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.73387			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82528			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.04461			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.83412			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40426			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.19193			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.47586			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.04767			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31350			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.76712			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.44003			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.52668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.64071			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.42229			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	105.68921			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.68921			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond		100.00000	97.94611	100.00000	97.23635			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.76205			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.78478			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.75791	104.97124	6.75791	102.64297			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.95982			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.79056			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.82466			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.11178	104.99079	7.11178	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	106.30965			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.84185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.87590			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.56349	105.02262	7.56349	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.54732			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91020			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93850			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.19030			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.93183			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84216			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.95283			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99017			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.81000	119.73931	6.81000	119.67287			0.00	0	30,032,000.00
HWAY23	On 07/12/2023	Spot Bond	0.92000	145.72545	0.92000	287.40894			0.00	0	79,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.90000	150.13265	0.90000	287.90171			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.69000	108.50045	8.69000	108.42399			0.00	0	16,010,000.00
HWAY35	On 31/07/2035	Spot Bond	8.68500	108.63825	8.68500	108.56175			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.79000	119.52967	0.79000	119.38951		354,503,020,000.00	448,738,000	694,059,000.00	
I2038	On 31/01/2038	Spot Bond	1.85000	113.79341	1.82000	114.30026		128,223,500,000.00	69,310,000	866,660,000.00	
I2050	On 31/12/2050	Spot Bond	1.94000	121.32613	1.92000	121.78211		11,252,000,000.00	5,800,000	390,250,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.25500	109.09261	6.25500	109.03784			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.00691			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.74044			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.15936			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37595			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.94639			0.00	26,000,000	13,000,000.00
IBL20	On 15/03/2014	Spot Bond	6.64000	103.46829	6.64000	103.41321			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.75500	108.93162	6.75500	108.87264			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.21500	113.20801	7.21500	113.14262			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.57000	102.57689	6.57000	102.52255			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.67082			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.18965			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.20000	109.09141	3.20000	108.94196			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.57500	107.21651	6.57500	107.15905			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.47387			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.50414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	0.04999	108.55777	0.04999	127.57108			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.08000	114.70497	1.08000	132.96033			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.01971			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.06782			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.18500	107.82122	7.18500	107.75885			0.00	0	1,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53163			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.26425			0.00	0	1,005,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.27538			0.00	0	3,500,000.00
IBL45	On 21/12/2018	Spot Bond	7.38500	106.35699	7.38500	106.29344			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.90000	99.47136	7.90000	99.40751			0.00	0	13,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.68162			0.00	76,719,000	81,719,000.00
IBL49	On 02/04/2018	Spot Bond	7.01500	88.49503	7.01500	102.46268			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00186	100.00000	0.00185			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.60904	5.00000	100.56832			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.60904	5.00000	100.56832			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.69216	5.00000	101.65056			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.60904	5.00000	100.56832			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.87556	4.00000	100.84299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.38984			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.29599			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.39997			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.25500	112.66280	8.25500	112.58812			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.18864			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.18864			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.29299			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87623	100.00000	8.81187			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.11459			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73028			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52473			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.25500	102.96190	8.25500	102.89403			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06242			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.25900			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22977			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.51309			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.80748	100.00000	3.76946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN205U	On 20/06/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.67158			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.65718	5.40000	98.57086			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.58461	5.25000	99.49910			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.19341			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.06203	5.40000	98.97500			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.87365			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.77251			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45675			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35706			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.84575	107.11828	9.84575	105.03073			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.84575	104.53584	9.84575	103.37337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48620			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.13984			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.45408			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.07180	6.50000	101.01883			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54675			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.11386			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.91330	100.25042	100.79952			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.04416			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.27895	100.00000	21.12467			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.61853	100.00000	13.51979			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20193			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07676			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88090			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88090			0.00	0	1,000,000.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.16598			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.16598			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.27190			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.37804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	100.00543			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.04361			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.00366			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.24113			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.26317			0.00	0	3,000,000.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.27238			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.38027			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.07676			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.07500			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.06206			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.75885			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.73021			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.04361			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.53737			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.53737			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.85277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	57.48497	100.00000	57.06820			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44774			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97291			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.92040			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82801			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84671			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85922			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.26500	106.29848	7.26500	106.23632			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.33000	103.73958	6.33000	103.68689			0.00	0	4,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.78403			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.46500	110.17261	7.46500	110.10681			0.00	0	12,525,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.02163			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.09164			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.51518			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.43500	110.53278	7.43500	110.46630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.53926			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.87615			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.17000	105.48953	2.17000	122.26728		21,700,000,000.00	10,000,000		0.00
IV019	On 31/03/2028	Spot Bond	3.06500	101.69513	3.06500	136.42204		15,938,000,000.00	5,200,000	2,600,000.00	
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02913			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23628			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.04878			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.04078			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.67657			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.35299			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.67618			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.79000	96.41033	2.79000	97.12220			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.79000	96.32996	2.79000	99.35660			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.79688			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.16746			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22977			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.45500	113.58937	10.45500	113.49505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.75560			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.06500	100.61588	3.06500	136.42204			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214		157,500,000,000.00	30,000,000	15,000,000.00	
IVA323	On 06/06/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.85637	5.25000	99.77039			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.75608	5.25000	99.67027			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.65598	5.25000	99.57035			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.55609	5.25000	99.47063			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.25059	5.30000	99.16484			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.13468	5.40000	99.04752			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.03300	5.40000	98.94602			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.93154	5.40000	98.84474			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.83028	5.40000	98.74366			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000		77.16702	100.00000	76.68067			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		76.04167	100.00000	75.56936			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000		74.94867	100.00000	74.48980			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000		73.88664	100.00000	73.44064			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000		72.85429	100.00000	72.42063			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000		71.85039	100.00000	71.42857			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000		70.87379	100.00000	70.46332			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		69.92337	100.00000	69.52381			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		68.99811	100.00000	68.60902			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		68.09701	100.00000	67.71800			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		67.21915	100.00000	66.84982			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		70.37577	100.00000	69.97597			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		69.44644	100.00000	69.05192			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		68.52938	100.00000	68.14007			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.07506			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.35403			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.58999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.59446			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.55528			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.98541			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.37274			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.51022			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48871			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.34387			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.23816			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18469			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.17628			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45624			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53073			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	83.63636	100.00000	83.06998			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.78829	100.00000	55.37940		600,000,000,000.00	0.00	6,000,000	3,000,000.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.51701	100.00000	65.46923			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	51.69586	100.00000	51.21317			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.83702	100.00000	51.54254			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.59509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02	On 20/02/2016	Spot Bond	100.00000	8.88663	100.00000	8.82220			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.79255	100.00000	28.58152			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85909			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.86510	100.00000	8.80083			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.90647			0.00	75,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.18990	100.00000	34.86133			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.92466			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.67187			0.00	0	50,000,000.00
KW01	On 31/10/2027	Spot Bond	7.57500	152.64950	7.57500	152.55701			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84612			0.00	0	100,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.79220			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.56500	102.68525	7.56500	102.62208			0.00	0	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.61500	69.68226	7.61500	101.29497			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.23475	8.00000	100.17067			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.19500			0.00	0	27,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.50500	100.13714	10.50500	105.38315			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.41052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015	On 23/08/2013	Spot Bond	100.00000		81.83857	100.00000	81.29176			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.45598			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.78375			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.39517			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.84436			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.21305			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		100.00000	0.00000	98.96111			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000		95.80052	100.00000	95.05208			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000		93.83033	100.00000	93.11224			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.71637			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.87165			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.45323			0.00	0	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.90970			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77333			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.38276			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.80213			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.90779			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.98311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.28217			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.62890			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.64320	100.00000	59.20605			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.82607	100.00000	56.41407			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.01532	100.00000	61.56078			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.36823	100.00000	40.07556			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.86848	100.00000	27.66643			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.25382	100.00000	10.17948			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.03375	100.00000	24.85225			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.30500	109.30797	7.30500	109.24370			0.00	0	6,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.55868			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32135			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.95653			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.96386			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.67205			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.80830			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.70000	106.94081	6.70000	106.88306			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.37500	112.70026	7.37500	112.63263			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.20500	115.07684	8.20500	115.00018			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.04000	108.94924	6.04000	108.89582			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21518			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.26431			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.25000	111.53131	8.25000	111.75590			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.40500	106.21544	6.40500	106.16087		1,281,000,000.00		200,000	25,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00012			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.62500	103.99918	7.62500	103.93540			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00010			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.32500	104.02131	7.32500	103.95999			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.10000	108.28386	6.10000	108.22995			0.00	0	5,275,000.00
MTN03	On 13/07/2015	Spot Bond	6.45500	109.28001	6.45500	109.22249			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.27000	113.93702	7.27000	113.86961			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.95000	101.46851	5.95000	101.42008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.66174			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.44993			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.21016			0.00	4,000,000	1,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.13125	100.00000	6.08681			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16243	100.00000	0.16126			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.41947	100.00000	6.37293			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.49808	100.00000	6.45097			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.96883	100.89771	5.92520			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.04911	100.61875	6.00501			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.27572			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.27845			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.28532			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.28999			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.29502			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.29958			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.30174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.32943			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.36150			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16243	100.00000	0.16126			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16243	100.00000	0.16126			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.77000	103.57079	7.77000	103.50644			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.09318			0.00	900,000	300,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.99436			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.34901			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83432			0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58850			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.07021			0.00	300,000,000	175,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.45500	110.83658	6.45500	110.77920			0.00	0	6,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.97135			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.55500	121.50211	7.55500	121.42867			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.75000	34.61606	9.75000	34.58960			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.50500	106.70195	6.50500	106.64598			0.00	0	19,660,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.79616			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.84158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On 24/03/2014	Spot Bond	6.43000	103.12087	6.43000	103.06768			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.57473			0.00	20,000,000	25,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.70500	108.49907	6.70500	108.44074			0.00	0	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17652			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	100.07826			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.30561			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.04385			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90662			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94579			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.12878			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94891			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	100.67310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.73648			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.60291			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94047			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.13411			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01598			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.84985			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.55915			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.99464			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.30906			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32815			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24956			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.99157			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.20140			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97551			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.94167			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.20500	109.13211	7.20500	109.06916			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.03000	103.06409	6.03000	103.01393			0.00	0	385,000.00
NED8	On 08/02/2014	Spot Bond	5.88000	104.80366	5.88000	104.75334			0.00	0	2,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.81878			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.71500	118.13903	10.71500	118.03855			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.16554			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.90959			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.16000	161.03682	1.16000	160.84316			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.30000	114.59333	7.30000	114.52526			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.80212			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.28307			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.81295			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.93000	113.28593	7.93000	113.57557			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.15815			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.63342			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14999			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.14847			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.15457			0.00	0	4,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.13000	113.21168	8.13000	116.10770			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.16068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.15460			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.15820			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.33000	113.13815	8.33000	113.41449			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.17039			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.16310			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.16063			0.00	0	250,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.20642			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.19171			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.16547			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.50847	3.27500	133.32523			0.00	0	30,052,000.00
NRA014	On 30/04/2014	Spot Bond	5.70500	105.86523	5.70500	105.81669			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.04500	123.46780	7.04500	123.39775		28,180,000,000.00	4,000,000	7,500,000.00	
NRA022	On 31/10/2022	Spot Bond	7.46000	133.08725	7.46000	133.00781			0.00	0	7,614,000.00
NRA023	On 31/05/2023	Spot Bond	1.05500	176.65613	1.05500	176.44530			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.25500	134.67171	8.25500	134.58245			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.78918			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.76819			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.91342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.55452			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55296			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.06309			0.00	0	13,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29752			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.06312			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.08121			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.55494	100.00000	15.44218			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.81999	100.00000	20.66739			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.86846	100.00000	20.71550			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.89753	100.00000	20.74436			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.59533	100.00000	21.43704			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.37065	100.00000	22.20669			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.21646	100.00000	27.01698			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.01500	107.29147	6.01500	107.23936		3,007,500,000.00	500,000	9,663,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.97014	100.00000	5.92685			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.22000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.99364	100.00000	31.75915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.61079	100.00000	10.68546			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.38528			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.63522			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.42252			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	86.98344	100.00000	86.39966			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30579			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11638			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12439			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.98349			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26726			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19390			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25700			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.55499			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.38322			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31969			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.36214			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.36010			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.46312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.38257			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.55133			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.55142			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.45592			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.71943			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.09935			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.13441			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.15018			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.18522			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.33569			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.37064			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.28611			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.61755			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.25500	113.01218	5.25500	112.96441			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.50000	93.27753	5.50000	93.23628			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.99500	42.19655	6.99500	42.17264			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.33000	120.25572	5.25500	120.38184		135,113,350,160,490.00	349,596,653	5,835,566,653.00	
R158	On 15/09/2015	Spot Bond	5.25500	120.43275	5.25500	112.96441		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	5.15500	89.03171	5.15500	88.99478		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	5.25500	127.47822	5.25500	127.42434		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	5.08500	84.80345	5.08500	84.76874		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	4.83000	104.18658	4.83000	104.14555		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.31000	131.86458	7.17500	133.15632		144,999,120,510,000.00	835,721,000	0,915,650,826.00	
R187P	On 21/12/2026	Spot Bond	6.91500	39.80765	6.91500	39.78536		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	6.83500	37.61228	6.83500	37.59145		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	0.70000	293.22635	0.65000	294.14649		577,251,080,000.00	824,644,400	492,538,200.00	
R201	On 21/12/2014	Spot Bond	5.19500	109.16481	5.13000	109.21827		5,579,689,750,000.00	074,050,000	624,050,000.00	
R202	On 07/12/2033	Spot Bond	1.55000	222.77313	1.55000	222.49814		3,302,247,100,000.00	130,482,000	2,045,821,200.00	
R2023	On 28/02/2023	Spot Bond	6.86000	108.23304	6.72000	109.20261		44,516,076,640,000.00	489,224,000	5,494,343,088.00	
R203	On 15/09/2017	Spot Bond	5.91500	110.49977	5.76500	111.04014		39,673,454,730,000.00	707,262,000	5,230,471,000.00	
R204	On 21/12/2018	Spot Bond	6.13000	112.28438	5.95500	113.08911		25,593,716,651,960.00	175,157,692	4,539,831,000.00	
R2048	On 28/02/2048	Spot Bond	8.32000	107.10045	8.32000	107.02930		8,311,264,000,000.00	998,950,000	3,309,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	63.06856	100.00000	62.60630		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.21500	104.23898	5.15000	104.23456		7,939,576,750,000.00	522,450,000	2,276,197,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.42500	107.16372	6.25000	108.07027		25,680,802,100,000.00	997,012,000	4,958,800,815.00	
R208	On 31/03/2021	Spot Bond	6.53000	102.49939	6.38000	103.36673		52,278,847,623,000.00	005,949,100	8,374,616,000.00	
R209	On 31/03/2036	Spot Bond	8.24000	80.75182	8.11500	81.78318		72,594,585,020,960.00	810,022,454	8,409,417,000.00	
R210	On 31/03/2028	Spot Bond	1.22000	171.38512	1.16500	172.36178		781,898,000,000.00	640,900,000	602,426,000.00	
R211	On 31/01/2017	Spot Bond	0.65000	116.30610	-0.65000	130.74960		(3,900,000,000.00)	6,000,000	182,800,000.00	
R212	On 31/01/2022	Spot Bond	0.53000	138.91751	0.51000	138.97375		1,157,398,100,000.00	183,770,000	1,964,838,000.00	
R213	On 28/02/2031	Spot Bond	7.97000	92.66114	7.84500	93.71033		36,184,494,960,090.00	540,087,197	5,810,171,000.00	
R214	On 28/02/2041	Spot Bond	8.25000	82.70145	8.25000	82.64697		24,879,112,500,000.00	015,650,000	0,048,837,000.00	
R224C	On 15/09/2013	Spot Bond	4.89000	98.62583	4.89000	98.58675		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.99000	96.21615	4.99000	96.17750		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.10000	93.74490	5.10000	93.70642		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.31500	91.07302	5.31500	91.03408		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.15500	89.03171	5.15500	88.99478		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.07500	86.98318	5.07500	86.94765		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.08500	84.80345	5.08500	84.76874		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.07500	99.75035	5.07500	99.70886		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.16500	97.23700	5.16500	97.19614		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	5.18500	94.76968	5.18500	94.72971			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.13500	92.44466	5.13500	92.40603			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.22500	89.96865	5.22500	89.93041			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.09500	87.96180	5.09500	87.92533			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.07500	85.82767	5.07500	85.79223			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.13500	83.53005	5.13500	83.49515			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.74000	79.51970	5.74000	79.48262			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.79000	77.13043	5.79000	77.09415			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.96000	74.33783	5.96000	74.30185			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.94000	72.26451	5.94000	72.22965			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.92000	70.26267	5.92000	70.22890			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.91000	68.28611	5.91000	68.25334			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.21000	64.97861	6.21000	64.94587			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.19000	63.11415	6.19000	63.08245			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.30000	60.69601	6.30000	60.66499			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.27000	58.98898	6.27000	58.95897			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.24000	57.34666	6.24000	57.31762			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.21000	55.76630	6.21000	55.73820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	6.17000	54.29820	6.17000	54.27101			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.13000	52.88931	6.13000	52.86300			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.11500	46.18535	7.11500	46.15875			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.07500	44.79817	7.07500	44.77251			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.03500	43.46949	7.03500	43.44472			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.99500	42.19655	6.99500	42.17264			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.95500	40.97676	6.95500	40.95368			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.91500	39.80765	6.91500	39.78536			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.87500	38.68690	6.87500	38.66535			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.83500	37.61228	6.83500	37.59145			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.00652			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90665			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11490			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.08602			0.00	0	35,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.17410			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.48386	100.00000	2.46566			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.55295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.54751			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89815			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.48425			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14881			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.49802			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24786			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	99.45355	100.00000	101.80625			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23658			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10334			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.79158			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19954			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.91402			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.71916			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.47123			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76148			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23430			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94888			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.14198			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.70211			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.94808			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84562			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84562			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91392			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16208			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.62199			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.03506			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.80382			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.02458			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.46755			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.13983			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.79248			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.60468	12.35000	106.49886			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.79202			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.94461			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.22449	100.00000	12.13586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000	12.22449	100.00000	12.13586			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.32995	100.00000	51.95055			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08910			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.90764	5.25000	101.86388			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93123	100.00000	0.92455			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.32225	100.00000	6.27591			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.32834	100.00000	9.26071			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.56750			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.27547			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.74000	114.13154	7.74000	114.06052			0.00	0	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.34183			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.55500	113.34671	6.55500	113.28713			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.13965			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.81500	106.93288	7.81500	106.86558			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.74623			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.53054			0.00	4,556,000	4,556,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.61460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.76166			0.00	3,000,000	1,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.74686			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.55500	105.86270	6.55500	105.80704			0.00	0	74,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.55500	104.60339	7.55500	104.53983			0.00	0	6,464,000.00
SBK11	On 09/04/2014	Spot Bond	0.95000	131.56402	0.95000	131.40813			0.00	0	46,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.91126			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.71500	117.04790	6.71500	116.98491			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.57500	117.36694	6.57500	117.30507			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.50500	117.52689	6.50500	117.46559			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.16500	105.71705	7.16500	105.65640			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.65000	117.19588	6.65000	117.13341			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.61500	117.27567	6.61500	117.21348			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.37271			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.96251			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.53276			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10514			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	86.63689	100.00000	86.03802			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.81500	109.40977	6.81500	109.35002			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.40997			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21088			0.00	128,000,000	32,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.27626			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.65858	100.00000	1.64753			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.26780			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.03000	117.09474	8.03000	117.01879			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.82500	109.85266	8.82500	109.77536			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.32276			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.68559			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.12472			0.00	0	9,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.12848			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.44500	107.00818	7.44500	106.94443			0.00	0	60,000.00
SBS3	On 25/05/2026	Spot Bond	7.87500	102.80900	7.87500	102.74428			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.08000	103.55372	8.08000	103.48687			0.00	0	14,000.00
SBS9	On 07/07/2016	Spot Bond	6.43500	118.40907	6.43500	118.34693			0.00	0	22,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.84308	0.70000	123.69885			0.00	0	328,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	1.18000	142.52629	1.18000	281.09338			719,800,000.00	610,000	2,110,000.00
SBSI12	On 31/01/2017	Spot Bond	0.04999	109.80768	0.04999	127.57108			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.08000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.27188	100.00000	4.24091			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.76182	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.61999	111.60564	0.61999	125.04962			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.07180	6.50000	101.01883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.54165			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11399			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20114			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53129			0.00	40,000,000	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.86500	106.77260	7.86500	106.70474			0.00	0	13,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.37503			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94485			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.92000	103.54403	5.92000	103.49427		60,384,000,000.00		10,200,000	3,400,000.00
SLI2	On 15/08/2016	Spot Bond	6.55500	111.63818	6.55500	111.57853			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.13000	108.90106	6.13000	104.19751			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.21500	105.53115	7.21500	105.47019			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.35031			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.17985			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38211			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.18125			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.06500	111.11047	7.06500	111.04691			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13112			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.82219			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.06000	101.04170	8.06000	100.97627			0.00	0	37,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94457			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32019			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.69751			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.98800	94.06358	7.98800	94.00321			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.05000	93.72452	8.05000	93.66391			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.37500	107.38813	6.37500	107.33260			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.51000	101.43554	7.51000	101.37358			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43058			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.94500	106.53986	6.94500	106.48058			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.15500	118.33103	6.15500	118.27258			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.54000	110.14369	1.54000	110.42727			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.90500	106.01292	6.90500	108.51535			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.83292			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.72910			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.83461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.73080			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		62,800,008,000,000.00	628,000,080	378,000,000.00	
SYN911	On 19/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
SYN913	On 19/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
SYN923	On 21/08/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548		0.00	0	0.00	
SYN924	On 22/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321		0.00	0	0.00	
SYN925	On 23/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176		0.00	0	0.00	
SYN928	On 19/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
SYN929	On 19/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00	0	0.00	
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89950		0.00	0	0.00	
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.72652		0.00	0	0.00	
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12353		0.00	0	0.00	
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.33753		0.00	0	0.00	
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.83416		0.00	0	0.00	
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19372		0.00	0	0.00	
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.14932		0.00	0	0.00	
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.04574		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.93414			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.92031			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.89087			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90351			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.84390			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.81500	116.51017	5.81500	116.45544			0.00	0	1,000.00
SZ25	On 30/09/2025	Spot Bond	7.73500	111.49059	7.73500	111.42126			0.00	0	3,000.00
T018	On 15/07/2014	Spot Bond	100.00000	50.78184	100.00000	50.44170			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.32872	100.00000	40.03314			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.42716	100.00000	14.32255			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.36000	102.91757	6.36000	102.86506			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.80257			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.31628			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16785			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47952			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.05333			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.52929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	6.50500	109.17888	6.50500	109.12098			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.36610			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22500			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.27294			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.75637			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.77953			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.92757	7.83000	102.86207			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74363			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77258			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.55779			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.74363			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.77258			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.81607	7.16000	102.56234			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.82928			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82466			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.93554			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92054			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.37175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32032			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78585			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.46562	101.06155	6.41778			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.73899			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.99034			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.84315			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.88937			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.37631			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75199			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.76834			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78001			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.76834			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.78001			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.78585			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76133			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78001			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.84419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.84419			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.84419			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93746			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.96076			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93163			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39644			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.42541			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41382			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16538			0.00	27,000,000	13,000,000.00
TL15	On 29/04/2015	Spot Bond	7.20500	109.33922	7.20500	109.27580			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.42500	99.36032	6.42500	99.28705			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.70500	110.14101	6.70500	110.08181		26,820,000,000.00		4,000,000	1,012,941,000.00
TN20	On 17/09/2020	Spot Bond	7.36000	119.67242	7.36000	119.60192		29,440,000,000.00		4,000,000	310,933,000.00
TN23	On 06/11/2023	Spot Bond	7.73500	122.46959	7.73500	122.39385			0.00	0	108,988,000.00
TN25	On 19/08/2025	Spot Bond	8.16500	112.90359	8.16500	112.82873			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.20500	106.29439	8.20500	106.22474			0.00	0	13,049,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.28195			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.28831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.29656			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.29736			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.33781			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.42162			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.93775			0.00	0	5,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.97590			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.99877			0.00	0	7,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08302	10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.08096	9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.08036	100.00000	10.00000			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97499			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.01269			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.29480			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.98737			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.28274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.81218			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.19419			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.63403			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.99307			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	100.00000	50.47702	100.00000	50.19026		20,000,000,000,000.00	200,000,000	133,000,000.00	
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81699			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75863			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72945			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67110			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65651			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57111			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61504			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33555			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24801			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.21884			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14589			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.12888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC01U	On 05/07/2013	Spot Bond	100.00000	94.40674	100.00000	93.69870	0.00	0	0.00			
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72158	0.00	0	0.00			
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28760	0.00	0	0.00			
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62968	0.00	0	0.00			
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24895	0.00	0	0.00			
UG21	On 02/03/2021	Spot Bond	7.78000	119.43286	7.78000	119.35857	0.00	0	0.00			
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.48711	0.00	0	0.00			
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85311	0.00	0	0.00			
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18363	0.00	0	0.00			
UTR40	On 10/09/2017	Spot Bond	8.10500	109.61480	8.10500	109.54382	0.00	0	0.00			
VIP1A5	On 07/11/2013	Spot Bond	100.00000	86.48106	100.00000	85.88601	0.00	0	0.00			
VIP1B3	On 07/11/2013	Spot Bond	100.00000	86.35232	100.00000	85.78421	0.00	0	0.00			
VIP1C3	On 07/11/2013	Spot Bond	100.00000	86.60854	100.00000	86.01261	0.00	0	0.00			
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96120	0.00	0	0.00			
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00754	0.00	0	0.00			
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.40853	0.00	0	0.00			
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.42334	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.42402			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13136			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16631			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.04395			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	135.89000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.61500	118.83977	5.61500	118.78613			0.00	0	93,011,000.00
WS05	On 01/08/2018	Spot Bond	0.34000	193.93326	-0.34000	250.91743			0.00	0	33,057,000.00
WSP1	On 28/05/2015	Spot Bond	5.65500	106.33922	5.65500	106.29088			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.27000	109.63785	6.27000	109.58268			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.51000	112.32346	6.51000	112.26481			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.87500	111.77497	6.87500	111.71339			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.92000	112.74073	6.92000	112.67822			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.10500	98.77052	5.10500	98.72961			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.16500	97.51614	5.16500	97.47579			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.20500	89.88843	5.20500	89.85016			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.15500	95.88728	5.15500	95.84729			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.16500	94.66766	5.16500	94.62766			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.13500	88.64586	5.13500	88.60903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.14500	92.71435	5.14500	92.67597			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.20500	89.87567	5.20500	89.83741			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	5.90000	69.23375	5.90000	69.20094			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.53619	100.00000	10.47633			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04243	100.00000	0.04219			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.53619	100.00000	10.47633			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.23081	100.00000	28.07043			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.88153	100.00000	28.71746			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.07566	100.00000	26.92185			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.07566	100.00000	26.92185			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.67358	100.00000	25.52773			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.67358	100.00000	25.52773			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.29791	100.00000	24.15988			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.29791	100.00000	24.15988			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.86532	100.00000	22.73542			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.86532	100.00000	22.73542			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.55809	100.00000	21.43562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	21.55809	100.00000	21.43562			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.28704	100.00000	20.17179			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.28704	100.00000	20.17179			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.20000	100.00000	19.09092			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.17121	100.00000	18.06798			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.58935	100.00000	13.51215			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.83679	100.00000	12.76386			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.07994	100.00000	12.01131			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.07994	100.00000	12.01131			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.43266	100.00000	11.36771			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.79953	100.00000	10.73818			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.16280	100.00000	10.10507			0.00	0	0.00
Total for j-Bonds :								721,164,169,996,500.00	,927,701,576	101 053 826 402.00	

Grand Total: **21,166,287,184,752.00 128,151,891 01 056 458 703.00**