



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/06/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/09/2013	Foreign Exchange Future			10.38430	10.38430	10.05140	10.05140		19.39	1,890,357,972.00	182,040	686,329.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,644.43110	1.64443	1,317.46400	1.31746	1,644.431	18.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	10.13110	0.01013	16.06400	0.01606	10.131	18.56	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,595.90270	1.59590	1,269.50610	1.26951	1,595.903	18.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	11.60270	0.01160	18.10610	0.01811	11.603	18.47	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,547.56160	1.54756	1,221.79020	1.22179	1,547.562	18.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	13.26160	0.01326	20.39020	0.02039	13.262	18.38	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,403.87310	1.40387	1,080.36160	1.08036	1,403.873	18.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	19.57310	0.01957	28.96160	0.02896	19.573	18.11	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,216.31230	1.21631	902.24420	0.90224	1,216.312	17.76	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	32.01230	0.03201	50.84420	0.05084	32.012	17.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,124.77170	1.12477	818.35440	0.81835	1,124.772	17.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	40.47170	0.04047	66.95440	0.06695	40.472	17.58	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,079.68690	1.07969	777.72780	0.77773	1,079.687	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	45.38690	0.04539	76.32780	0.07633	45.387	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	1,036.45210	1.03645	738.04790	0.73805	1,036.452	17.54	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	52.15210	0.05215	86.64790	0.08665	52.152	17.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	952.23430		0.95223	661.70600	0.66171	952.234	17.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	67.93430		0.06793	110.30600	0.11031	67.934	17.64	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	911.33720		0.91134	625.14730	0.62515	911.337	17.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	77.03720		0.07704	123.74730	0.12375	77.037	17.69	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	839.91650		0.83992	565.37650	0.56538	839.916	17.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	95.61650		0.09562	153.97650	0.15398	95.616	17.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	832.16260		0.83216	558.99200	0.55899	832.163	17.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	97.86260		0.09786	157.59200	0.15759	97.863	17.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	824.44620		0.82445	552.66080	0.55266	824.446	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	100.14620		0.10015	161.26080	0.16126	100.146	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	793.95930		0.79396	527.84920	0.52785	793.959	17.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	109.65930		0.10966	176.44920	0.17645	109.659	17.83	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	756.72060		0.75672	498.00220	0.49800	756.721	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	122.42060		0.12242	196.60220	0.19660	122.421	17.88	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	720.47880		0.72048	469.44910	0.46945	720.479	17.93	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	136.17880		0.13618	218.04910	0.21805	136.179	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	685.25840		0.68526	442.17690	0.44218	685.258	17.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	150.95840		0.15096	240.77690	0.24078	150.958	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	651.08880		0.65109	416.17290	0.41617	651.089	18.03	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	166.78880		0.16679	264.77290	0.26477	166.789	18.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	589.10950		0.58911	367.88690	0.36789	589.109	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	204.80950		0.20481	316.48690	0.31649	204.810	18.30	0.00	0	16,369.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	554.16050		0.55416	341.41180	0.34141	554.161	18.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	229.86050		0.22986	350.01180	0.35001	229.860	18.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	531.78800		0.53179	325.30800	0.32531	531.788	18.57	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	247.48800		0.24749	373.90800	0.37391	247.488	18.57	2,474,880.00	10,000	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	520.87850		0.52088	317.52590	0.31753	520.878	18.63	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	256.57850		0.25658	386.12590	0.38613	256.578	18.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	479.05150	0.47905	288.15210	0.28815	479.052	18.85	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	294.75150	0.29475	436.75210	0.43675	294.752	18.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	444.79790	0.44480	264.63130	0.26463	444.798	19.04	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	330.49790	0.33050	483.23130	0.48323	330.498	19.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	430.77070	0.43077	255.14210	0.25514	430.771	19.12	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	346.47070	0.34647	503.74210	0.50374	346.471	19.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	421.63280	0.42163	249.00540	0.24901	421.633	19.17	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	357.33280	0.35733	517.60540	0.51761	357.333	19.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	386.76090	0.38676	225.90770	0.22591	386.761	19.39	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	402.46090	0.40246	574.50770	0.57451	402.461	19.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	347.72320	0.34772	200.08380	0.20008	347.723	19.71	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	463.42320	0.46342	648.68380	0.64868	463.423	19.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	312.47860	0.31248	177.61290	0.17761	312.479	20.02	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	528.17860	0.52818	726.21290	0.72621	528.179	20.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	296.18990	0.29619	167.55460	0.16755	296.190	20.18	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	561.88990	0.56189	766.15460	0.76615	561.890	20.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	280.74550	0.28075	0.00000	0.00000	280.745	20.34	2,807,455.00	10,000	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	596.44550	0.59645	0.00000	0.00000	596.446	20.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	266.10610	0.26611	149.28800	0.14929	266.106	20.50	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	631.80610	0.63181	847.88800	0.84789	631.806	20.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	252.24040	0.25224	141.00360	0.14100	252.240	20.66	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	667.94040	0.66794	889.60360	0.88960	667.940	20.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	204.26320	0.20426	112.74170	0.11274	204.263	21.32	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	819.96320	0.81996	1,061.34170	1.06134	819.963	21.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	150.38500	0.15039	81.97620	0.08198	150.385	22.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,066.08500	1.06609	1,330.57620	1.33058	1,066.085	22.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	112.16740	0.11217	60.91910	0.06092	112.167	23.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,327.86740	1.32787	1,609.51910	1.60952	1,327.867	23.38	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
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,693.12870		1.69313	1,365.63930	1.36564	1,693.129	18.65		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	8.82870		0.00883	14.23930	0.01424	8.829	18.65		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	85.00660		0.08501	46.31470	0.04631	85.007	24.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,600.70660		1.60071	1,894.91470	1.89491	1,600.707	24.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	62.83340		0.06283	38.13680	0.03814	62.833	25.64		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1,928.53340		1.92853	2,236.73680	2.23674	1,928.533	25.64		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,084.76900		3.08477	2,751.94020	2.75194	3,084.769	24.31		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.46900		0.00047	0.54020	0.00054	0.469	24.31		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,889.29160		1.88929	1,560.11540	1.56012	1,889.292	19.01		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	4.99160		0.00499	8.71540	0.00872	4.992	19.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.51970		10.51970	10.17540	10.17540		18.86		79,770,885.10	7,583	81,906.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,599.54270		1.59954	1,268.01830	1.26802	1,599.543	17.89		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	57.74270		0.05774	70.51830	0.07052	57.743	17.89		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,401.68780		1.40169	1,078.19560	1.07820	1,401.688	17.54		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	81.98780		0.08199	102.79560	0.10280	81.988	17.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,670.52740		1.67053	1,337.35910	1.33736	1,670.527	18.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	50.82740		0.05083	61.95910	0.06196	50.827	18.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,645.01830		1.64502	1,312.41590	1.31242	1,645.018	17.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	53.21830		0.05322	64.91590	0.06492	53.218	17.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	1,008.35730		1.00836	726.55530	0.72656	1,008.357	17.33		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	178.65730		0.17866	241.15530	0.24116	178.657	17.33		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,579.54520		1.57955	1,248.52590	1.24853	1,579.545	17.85		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	59.84520		0.05985	73.12590	0.07313	59.845	17.85		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,554.39070		1.55439	1,224.03500	1.22403	1,554.391	17.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	62.59070		0.06259	76.53500	0.07654	62.591	17.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	897.82050		0.89782	638.10640	0.63811	897.821	17.46		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	228.12050		0.22812	312.70640	0.31271	228.120	17.46		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	1,111.47490		1.11147	817.34810	0.81735	1,111.475	17.22		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	141.77490		0.14177	191.94810	0.19195	141.775	17.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	1,073.98110		1.07398	783.36290	0.78336	1,073.981	17.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	154.28110		0.15428	207.96290	0.20796	154.281	17.26	0.00	0	22,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	659.96260		0.65996	452.06020	0.45206	659.963	18.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	410.26260		0.41026	546.66020	0.54666	410.263	18.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	1,001.21590		1.00122	720.72850	0.72073	1,001.216	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	181.51590		0.18152	245.32850	0.24533	181.516	17.34	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	931.50590		0.93151	664.66060	0.66466	931.506	17.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	211.80590		0.21181	289.26060	0.28926	211.806	17.42	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	538.65930		0.53866	360.76590	0.36077	538.659	18.99	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	568.95930		0.56896	735.36590	0.73537	568.959	18.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	801.54980		0.80155	564.17590	0.56418	801.550	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	281.84980		0.28185	388.77590	0.38878	281.850	17.58	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	746.13800		0.74614	519.47570	0.51948	746.138	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	326.43800		0.32644	444.07570	0.44408	326.438	17.84	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	390.23380		0.39023	255.69870	0.25570	390.234	20.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	870.53380		0.87053	1,080.29870	1.08030	870.534	20.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	645.77030		0.64577	441.18680	0.44119	645.770	18.35	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	426.07030		0.42607	565.78680	0.56579	426.070	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	600.57040		0.60057	406.89840	0.40690	600.570	18.60	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	480.87040		0.48087	631.49840	0.63150	480.870	18.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	278.19320		0.27819	179.03220	0.17903	278.193	21.51	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,258.49320		1.25849	1,503.63220	1.50363	1,258.493	21.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	483.38150		0.48338	320.59860	0.32060	483.382	19.37	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	663.68150		0.66368	845.19860	0.84520	663.681	19.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	449.89040		0.44989	296.97320	0.29697	449.890	19.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	730.19040		0.73019	921.57320	0.92157	730.190	19.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	164.55550		0.16456	111.35630	0.11136	164.555	23.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,994.85550		1.99486	2,285.95630	2.28596	1,994.855	23.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	339.85000		0.33985	221.12290	0.22112	339.850	20.69	0.00	0	7,355.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,020.15000		1.02015	1,245.72290	1.24572	1,020.150	20.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	307.16190		0.30716	198.67000	0.19867	307.162	21.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,137.46190		1.13746	1,373.27000	1.37327	1,137.462	21.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,809.18340		1.80918	1,473.38950	1.47339	1,809.183	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	39.48340		0.03948	47.98950	0.04799	39.483	18.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	244.28360		0.24428	156.58900	0.15659	244.284	22.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,424.58360		1.42458	1,681.18900	1.68119	1,424.584	22.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	202.40560		0.20241	129.46860	0.12947	202.406	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,682.70560		1.68271	1,954.06860	1.95407	1,682.706	22.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,123.51580		3.12352	2,779.43990	2.77944	3,123.516	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.81580		0.00382	4.03990	0.00404	3.816	21.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,530.66160		2.53066	2,187.47030	2.18747	2,530.662	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.96160		0.01096	12.07030	0.01207	10.962	19.81	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.66970		10.66970	10.31520	10.31520		18.69	5,334,850.00	500	33,743.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,266.79560		1.26680	975.41610	0.97542	1,266.796	16.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	197.09560		0.19710	260.21610	0.26022	197.096	16.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,162.68570		1.16269	881.53480	0.88153	1,162.686	16.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	242.98570		0.24299	316.33480	0.31633	242.986	16.95	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,548.14460		1.54814	1,220.23300	1.22023	1,548.145	17.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	128.44460		0.12844	155.03300	0.15503	128.445	17.10	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,274.50400		1.27450	981.91350	0.98191	1,274.504	16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	194.80400		0.19480	256.71350	0.25671	194.804	16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	569.81950		0.56982	408.40130	0.40840	569.819	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	900.11950		0.90012	1,093.20130	1.09320	900.119	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,259.66440		1.25966	968.94840	0.96895	1,259.664	16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	199.96440		0.19996	263.74840	0.26375	199.964	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,196.70550		1.19671	912.07950	0.91208	1,196.706	16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	227.00550		0.22701	296.87950	0.29688	227.005	16.89	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	436.48300		0.43648	309.84000	0.30984	436.483	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,266.78300		1.26678	1,494.64000	1.49464	1,266.783	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	753.18150		0.75318	550.40180	0.55040	753.181	18.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	583.48150		0.58348	735.20180	0.73520	583.482	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	692.76720		0.69277	502.13960	0.50214	692.767	18.69	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	673.06720		0.67307	836.93960	0.83694	673.067	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	302.04590		0.30205	213.28990	0.21329	302.046	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,882.34590		1.88235	2,148.08990	2.14809	1,882.346	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	524.93790		0.52494	375.15420	0.37515	524.938	19.81	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,005.23790		1.00524	1,209.95420	1.20995	1,005.238	19.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	497.48000		0.49748	354.91890	0.35492	497.480	20.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,077.78000		1.07778	1,289.71890	1.28972	1,077.780	20.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	269.70270		0.26970	198.49940	0.19850	269.703	22.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,100.00270		2.10000	2,383.29940	2.38330	2,100.003	22.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	384.56690		0.38457	271.86480	0.27186	384.567	21.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,464.86690		1.46487	1,706.66480	1.70666	1,464.867	21.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	339.98790		0.33999	240.03710	0.24004	339.988	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,670.28790		1.67029	1,924.83710	1.92484	1,670.288	21.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,985.43410		2.98543	2,632.51120	2.63251	2,985.434	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.73410		0.01573	17.31120	0.01731	15.734	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,500.06410		2.50006	2,149.46050	2.14946	2,500.064	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	30.36410		0.03036	34.26050	0.03426	30.364	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,029.70550		2.02971	1,688.41770	1.68842	2,029.705	17.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	60.00550		0.06001	73.21770	0.07322	60.006	17.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.82300		10.82300	10.45010	10.45010		18.70	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,313.99890		1.31400	1,023.62470	1.02362	1,313.999	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	290.99890		0.29100	373.52470	0.37352	290.999	16.83	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	809.16140		0.80916	607.29270	0.60729	809.161	18.70	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	786.16140		0.78616	957.19270	0.95719	786.161	18.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,447.37010		1.44737	1,138.88070	1.13888	1,447.370	16.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	234.37010		0.23437	298.78070	0.29878	234.370	16.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	562.11290		0.56211	416.53930	0.41654	562.113	20.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,339.11290		1.33911	1,566.43930	1.56644	1,339.113	20.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,346.85740		1.34686	1,053.00830	1.05301	1,346.857	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	273.85740		0.27386	352.90830	0.35291	273.857	16.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,462.48160		1.46248	1,151.58130	1.15158	1,462.482	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	229.48160		0.22948	291.48130	0.29148	229.482	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,454.91650		1.45492	1,145.21740	1.14522	1,454.916	16.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	231.91650		0.23192	295.11740	0.29512	231.917	16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.87230		10.87230	10.50010	10.50010		19.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,155.59180		1.15559	909.05870	0.90906	1,155.592	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	583.29180		0.58329	708.95870	0.70896	583.292	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	891.15320		0.89115	682.59850	0.68260	891.153	19.23	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	968.85320		0.96885	1,132.49850	1.13250	968.853	19.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,376.83110		1.37683	1,091.05290	1.09105	1,376.831	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	404.53110		0.40453	490.95290	0.49095	404.531	17.35	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,160.69210		1.16069	913.04220	0.91304	1,160.692	17.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	578.39210		0.57839	702.94220	0.70294	578.392	17.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,150.88750		1.15089	905.09710	0.90510	1,150.888	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	588.58750		0.58859	714.99710	0.71500	588.588	17.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.90420		10.90420	10.53630	10.53630		19.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,420.77750		1.42078	1,138.47840	1.13848	1,420.778	17.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	516.57750		0.51658	602.17840	0.60218	516.578	17.73	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	984.73160		0.98473	766.48500	0.76648	984.732	19.46	0.00	0	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 12/12/2014	Foreign Exchange Future	11.00	Put	1,080.53160		1.08053	1,230.18500	1.23019	1,080.532	19.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,487.80920		2.48781	2,135.90370	2.13590	2,487.809	17.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	133.60920		0.13361	149.60370	0.14960	133.609	17.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,670.56810		1.67057	1,357.89990	1.35790	1,670.568	17.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	366.36810		0.36637	421.59990	0.42160	366.368	17.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,983.21400		2.98321	2,622.83120	2.62283	2,983.214	18.40	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	79.01400		0.07901	86.53120	0.08653	79.014	18.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,576.10670		2.57611	2,219.68080	2.21968	2,576.107	17.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	121.90670		0.12191	133.38080	0.13338	121.907	17.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,531.84990		2.53185	2,177.61990	2.17762	2,531.850	17.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	127.64990		0.12765	141.31990	0.14132	127.650	17.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.03690		11.03690	10.68740	10.68740		19.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,320.61000		2.32061	2,002.08450	2.00208	2,320.610	18.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	433.71000		0.43371	464.68450	0.46468	433.710	18.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,286.45090		2.28645	1,968.76290	1.96876	2,286.451	18.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	449.55090		0.44955	481.36290	0.48136	449.551	18.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,252.64560		2.25265	1,935.81540	1.93582	2,252.646	18.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	465.74560		0.46575	498.41540	0.49842	465.746	18.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.38430		10.38430	10.05140	10.05140		19.39	1,194,194.50	115	840.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	87,129.99010		0.87130	59,142.76970	0.59143	87,129.990	17.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	8,699.99010		0.08700	14,002.76970	0.14003	8,699.990	17.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	40,824.41690		0.40824	24,007.50800	0.24008	40,824.417	19.25	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	37,394.41690		0.37394	53,867.50800	0.53868	37,394.417	19.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	150,903.73560		1.50904	118,380.89030	1.18381	150,903.736	18.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,473.73560		0.01474	2,240.89030	0.02241	1,473.736	18.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	149,942.84440		1.49943	117,434.16550	1.17434	149,942.844	18.29	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,512.84440		0.01513	2,294.16550	0.02294	1,512.844	18.29	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	148,982.86990		1.48983	116,488.68300	1.16489	148,982.870	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,552.86990		0.01553	2,348.68300	0.02349	1,552.870	18.28		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.51970		10.51970	10.17540	10.17540		18.86		0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	114,969.17310		1.14969	85,218.68990	0.85219	114,969.173	17.18		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	12,999.17310		0.12999	17,678.68990	0.17679	12,999.173	17.18		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	114,199.10910		1.14199	84,514.97280	0.84515	114,199.109	17.19		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	13,229.10910		0.13229	17,974.97280	0.17975	13,229.109	17.19		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	115,741.86270		1.15742	85,925.53750	0.85926	115,741.863	17.18		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	12,771.86270		0.12772	17,385.53750	0.17386	12,771.863	17.18		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.66970		10.66970	10.31520	10.31520		18.69		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	75,318.15080		0.75318	55,040.17780	0.55040	75,318.151	18.33		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	58,348.15080		0.58348	73,520.17780	0.73520	58,348.151	18.33		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	74,897.49060		0.74897	54,702.29540	0.54702	74,897.491	18.35		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	58,927.49060		0.58927	74,182.29540	0.74182	58,927.491	18.35		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	75,741.41350		0.75741	55,380.44510	0.55380	75,741.413	18.30		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	57,771.41350		0.57771	72,860.44510	0.72860	57,771.413	18.30		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			16.05110		16.05110	15.73430	15.73430		16.05		67,912,204.10	4,231	29,057.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,369.65600		1.36966	1,104.36280	1.10436	1,369.656	14.28		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	58.55600		0.05856	110.06280	0.11006	58.556	14.28		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,361.04830		1.36105	1,096.56890	1.09657	1,361.048	14.29		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	59.94830		0.05995	112.26890	0.11227	59.948	14.29		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,352.46340		1.35246	1,088.80550	1.08881	1,352.463	14.30		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	61.36340		0.06136	114.50550	0.11451	61.363	14.30		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.25230		16.25230	15.92080	15.92080		16.15		6,549,676.90	403	4,293.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,538.01250		1.53801	1,282.03320	1.28203	1,538.013	14.82		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	175.71250		0.17571	251.23320	0.25123	175.713	14.82		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,530.29060		1.53029	1,274.98540	1.27499	1,530.291	14.83		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	177.99060		0.17799	254.18540	0.25419	177.991	14.83		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,522.59260		1.52259	1,267.96090	1.26796	1,522.593	14.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	180.29260		0.18029	257.16090	0.25716	180.293	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.47550		16.47550	16.13100	16.13100		16.31	0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,328.58200		2.32858	2,029.03630	2.02904	2,328.582	15.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	143.08200		0.14308	188.03630	0.18804	143.082	15.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,319.93470		2.31993	2,020.73950	2.02074	2,319.935	15.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	144.43470		0.14443	189.73950	0.18974	144.435	15.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,311.29780		2.31130	2,012.45500	2.01245	2,311.298	15.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	145.79780		0.14580	191.45500	0.19145	145.798	15.27	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.70470		16.70470	16.33490	16.33490		16.52	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,382.73690		1.38274	1,184.02590	1.18403	1,382.737	15.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	718.03690		0.71804	889.12590	0.88913	718.037	15.72	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,377.76810		1.37777	1,179.68400	1.17968	1,377.768	15.74	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	723.06810		0.72307	894.78400	0.89478	723.068	15.74	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,372.81700		1.37282	1,175.35260	1.17535	1,372.817	15.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	728.11700		0.72812	900.45260	0.90045	728.117	15.75	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10593		0.10593	0.10584	0.10584		24.05	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,624.20800		0.01624	1,609.47380	0.01609	1,624.208	22.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	30.80800		0.00031	25.17380	0.00025	30.808	22.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	805.06640		0.00805	775.65500	0.00776	805.066	22.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	211.66640		0.00212	191.35500	0.00191	211.666	22.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	330.58070		0.00331	301.71860	0.00302	330.581	24.05	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	737.18070		0.00737	717.41860	0.00717	737.181	24.05	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10739		0.10739	0.10722	0.10722		23.65	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,831.19310		0.01831	1,799.18390	0.01799	1,831.193	22.04	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	92.49310		0.00092	77.18390	0.00077	92.493	22.04	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,069.92880		0.01070	1,024.98530	0.01025	1,069.929	22.07	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	331.22880		0.00331	302.98530	0.00303	331.229	22.07	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	588.12910		0.00588	544.36820	0.00544	588.129	23.65	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 13/12/2013	Foreign Exchange Future	0.11	Put	849.42910		0.00849	822.36820	0.00822	849.429	23.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.69160		13.69160	13.47410	13.47410		18.43	83,039,554.00	6,065	74,559.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,732.56670		1.73257	1,504.45990	1.50446	1,732.567	17.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	30.96670		0.03097	20.35990	0.02036	30.967	17.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,722.96590		1.72297	1,494.68060	1.49468	1,722.966	17.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	31.36590		0.03137	20.58060	0.02058	31.366	17.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,713.37060		1.71337	1,484.90430	1.48490	1,713.371	17.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	31.77060		0.03177	20.80430	0.02080	31.771	17.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,675.04390		1.67504	1,445.83050	1.44583	1,675.044	17.51	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	33.44390		0.03344	21.73050	0.02173	33.444	17.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,627.26740		1.62727	1,397.08640	1.39709	1,627.267	17.32	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	35.66740		0.03567	22.98640	0.02299	35.667	17.32	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,484.91730		1.48492	1,261.23400	1.26123	1,484.917	16.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	43.31730		0.04332	37.13400	0.03713	43.317	16.75	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,390.95980		1.39096	1,173.78670	1.17379	1,390.960	16.37	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	49.35980		0.04936	49.68670	0.04969	49.360	16.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,219.77080		1.21977	1,007.83300	1.00783	1,219.771	16.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	78.17080		0.07817	83.73300	0.08373	78.171	16.61	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	983.66280		0.98366	785.27400	0.78527	983.663	16.97	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	142.06280		0.14206	161.17400	0.16117	142.063	16.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,159.34730		2.15935	1,937.17370	1.93717	2,159.347	19.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.74730		0.01775	13.07370	0.01307	17.747	19.41	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	449.50670		0.44951	318.23320	0.31823	449.507	18.64	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	557.90670		0.55791	644.13320	0.64413	557.907	18.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	242.66100		0.24266	161.06540	0.16107	242.661	20.14	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,051.06100		1.05106	1,186.96540	1.18697	1,051.061	20.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,404.60230		2.40460	2,184.48520	2.18449	2,404.602	20.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	13.00230		0.01300	10.38520	0.01039	13.002	20.35	0.00	0	29,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,208.27230		2.20827	1,986.57240	1.98657	2,208.272	19.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.67230		0.01667	12.47240	0.01247	16.672	19.60	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.87640		13.87640	13.64680	13.64680		17.90	2,816,909.20	203	31,329.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,701.27100		2.70127	2,476.32650	2.47633	2,701.271	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	24.87100		0.02487	29.52650	0.02953	24.871	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,469.34180		2.46934	2,244.26050	2.24426	2,469.342	17.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	35.94180		0.03594	40.46050	0.04046	35.942	17.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,422.08310		2.42208	2,196.92610	2.19693	2,422.083	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	38.68310		0.03868	43.12610	0.04313	38.683	17.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,445.68200		1.44568	1,226.96750	1.22697	1,445.682	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	169.28200		0.16928	180.16750	0.18017	169.282	16.52	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,089.14140		1.08914	892.46140	0.89246	1,089.141	16.76	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	312.74140		0.31274	345.66140	0.34566	312.741	16.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,375.00210		2.37500	2,149.75150	2.14975	2,375.002	17.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	41.60210		0.04160	45.95150	0.04595	41.602	17.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,523.85450		1.52385	1,302.96060	1.30296	1,523.855	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	147.45450		0.14745	156.16060	0.15616	147.455	16.47	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.08220		14.08220	13.84260	13.84260		17.83	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,783.17270		1.78317	1,552.81700	1.55282	1,783.173	15.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	190.97270		0.19097	200.21700	0.20022	190.973	15.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,775.49330		1.77549	1,545.40380	1.54540	1,775.493	15.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	193.29330		0.19329	202.80380	0.20280	193.293	15.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,767.83310		1.76783	1,538.00940	1.53801	1,767.833	15.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	195.63310		0.19563	205.40940	0.20541	195.633	15.96	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.29210		14.29210	14.03150	14.03150		17.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,212.70380		1.21270	1,019.58740	1.01959	1,212.704	16.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	710.60380		0.71060	778.08740	0.77809	710.604	16.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,207.96310		1.20796	1,015.30730	1.01531	1,207.963	16.99	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 13/06/2014	Foreign Exchange Future	13.80	Put	715.86310		0.71586	783.80730	0.78381	715.863	16.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,203.24680		1.20325	1,011.04640	1.01105	1,203.247	17.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	721.14680		0.72115	789.54640	0.78955	721.147	17.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.41570		14.41570	14.16520	14.16520		18.21	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,568.59410		1.56859	1,354.67060	1.35467	1,568.594	17.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	842.89410		0.84289	879.47060	0.87947	842.894	17.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,563.66680		1.56367	1,350.34400	1.35034	1,563.667	17.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	847.96680		0.84797	885.14400	0.88514	847.967	17.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,559.06470		1.55906	1,346.03400	1.34603	1,559.065	17.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	853.36470		0.85336	890.83400	0.89083	853.365	17.22	0.00	0	0.00
2025	On 01/08/2013	Bond Future			108.27591		108.27591	112.83218	112.83218			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	9,714.09000		9.71409	5,157.82000	5.15782	9,714.090		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	9,724.09000		9.72409	5,167.82000	5.16782	9,724.090		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	9,734.09000		9.73409	5,177.82000	5.17782	9,734.090		0.00	0	0.00
2038	On 01/08/2013	Bond Future			102.12333		102.12333	107.00473	107.00473			0.00	0	0.00
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	12,866.67000		12.86667	7,985.27000	7.98527	12,866.670		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	12,876.67000		12.87667	7,995.27000	7.99527	12,876.670		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	12,886.67000		12.88667	8,005.27000	8.00527	12,886.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future			102.85986		102.85986	110.60205	110.60205			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	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	118.99	Put	16,130.14	0.0000	16.13014	8,387.95	0.0000	8.38795	16,130.14		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00	0.0000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	16,140.14	0.0000	16.14014	8,397.95	0.0000	8.39795	16,140.14		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00	0.0000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	16,150.14	0.0000	16.15014	8,407.95	0.0000	8.40795	16,150.14		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00	0.0000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			394.92	0.0000	394.92500	401.96300	401.96300				0.00	0	56.00
AL37	On 07/11/2013	Index Future			400.49	0.0000	400.49700	407.63500	407.63500				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			467.34	0.0000	467.34900	478.07500	478.07500				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			473.94	0.0000	473.94400	484.82100	484.82100				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			420.18	0.0000	420.18000	429.25100	429.25100				0.00	0	741.00
ALBI	On 07/11/2013	Index Future			426.10	0.0000	426.10900	435.30800	435.30800				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.46	0.0000	9.46720	9.52490	9.52490		9.28	94,672,000.00	10,000		8,297.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	270.91	0.0000	0.27091	316.45730	0.31646	270.913	9.51		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	103.71	0.0000	0.10371	91.55730	0.09156	103.713	9.51		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	28.45	0.0000	0.02846	26.26750	0.02627	28.455	13.12		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	861.25	0.0000	0.86126	801.36750	0.80137	861.255	13.12		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	596.14	0.0000	0.59614	654.45070	0.65445	596.144	10.76		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	28.94	0.0000	0.02894	29.55070	0.02955	28.944	10.76		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	586.69	0.0000	0.58669	644.99770	0.64500	586.693	10.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	29.49	0.0000	0.02949	30.09770	0.03010	29.493	10.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	982.37	0.0000	0.98237	1,038.40760	1.03841	982.373	13.95		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.17	0.0000	0.01517	13.50760	0.01351	15.173	13.95		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	691.38	0.0000	0.69138	749.66250	0.74966	691.380	11.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	24.18	0.0000	0.02418	24.76250	0.02476	24.180	11.56		0.00	0	201.00

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	8.89	Call	605.60900		0.60561	663.91730	0.66392	605.609	10.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	28.40900		0.02841	29.01730	0.02902	28.409	10.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.53310		9.53310	9.58640	9.58640		10.01	0.00	0	9,985.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	287.09400		0.28709	312.23490	0.31223	287.094	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	233.99400		0.23399	205.83490	0.20583	233.994	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	42.49060		0.04249	41.18810	0.04119	42.491	12.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,109.39060		1.10939	1,054.78810	1.05479	1,109.391	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	296.48360		0.29648	322.13220	0.32213	296.484	9.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	223.38360		0.22338	195.73220	0.19573	223.384	9.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	291.75560		0.29176	317.15030	0.31715	291.756	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	228.65560		0.22866	200.75030	0.20075	228.656	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	381.06380		0.38106	411.17250	0.41117	381.064	9.48	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	147.96380		0.14796	124.77250	0.12477	147.964	9.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	236.05820		0.23606	258.28250	0.25828	236.058	10.12	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	302.95820		0.30296	271.88250	0.27188	302.958	10.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	67.79750		0.06780	73.90280	0.07390	67.798	11.38	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	834.69750		0.83470	787.50280	0.78750	834.698	11.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,260.41720		1.26042	1,313.76460	1.31376	1,260.417	13.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	27.31720		0.02732	27.36460	0.02736	27.317	13.69	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	975.67500		0.97567	1,028.80760	1.02881	975.675	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	42.57500		0.04258	42.40760	0.04241	42.575	12.28	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60870		9.60870	9.65950	9.65950		10.79	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	400.58290		0.40058	426.20150	0.42620	400.583	10.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	301.88290		0.30188	276.70150	0.27670	301.883	10.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	410.19340		0.41019	436.31580	0.43632	410.193	10.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	291.49340		0.29149	266.81580	0.26682	291.493	10.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	405.36260		0.40536	431.23430	0.43123	405.363	10.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	296.66260		0.29666	271.73430	0.27173	296.663	10.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.69080		9.69080	9.73130	9.73130		11.28		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	349.49360		0.34949	363.46900	0.36347	349.494	11.64		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	568.69360		0.56869	542.16900	0.54217	568.694	11.64		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	356.24040		0.35624	370.50860	0.37051	356.240	11.61		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	555.44040		0.55544	529.20860	0.52921	555.440	11.61		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	352.85260		0.35285	366.97390	0.36697	352.853	11.63		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	562.05260		0.56205	535.67390	0.53567	562.053	11.63		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.51880		9.51880	9.58430	9.58430		12.37		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,420.01920		2.42002	2,482.89900	2.48290	2,420.019	16.08		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	151.21920		0.15122	148.59900	0.14860	151.219	16.08		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,372.20930		2.37221	2,435.05860	2.43506	2,372.209	15.86		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	153.40930		0.15341	150.75860	0.15076	153.409	15.86		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,324.42850		2.32443	2,387.24590	2.38725	2,324.429	15.64		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	155.62850		0.15563	152.94590	0.15295	155.629	15.64		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			10.00850		10.00850	9.84420	9.84420		16.42		500,425.00	50	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	961.16780		0.96117	803.66180	0.80366	961.168	16.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	42.66780		0.04267	49.46180	0.04946	42.668	16.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	952.35390		0.95235	795.10090	0.79510	952.354	16.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	43.85390		0.04385	50.90090	0.05090	43.854	16.31		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	943.56650		0.94357	786.57210	0.78657	943.566	16.30		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	45.06650		0.04507	52.37210	0.05237	45.066	16.30		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.11720		10.11720	9.94440	9.94440		16.20		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	539.67440		0.53967	414.96840	0.41497	539.674	16.04		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	362.47440		0.36247	410.56840	0.41057	362.474	16.04		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	534.54330		0.53454	410.47360	0.41047	534.543	16.05		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	367.34330		0.36734	416.07360	0.41607	367.343	16.05		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	529.44890		0.52945	406.29340	0.40629	529.449	16.06		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	372.24890		0.37225	421.89340	0.42189	372.249	16.06		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADP	On 13/12/2013	Can-Do Future			374.32770		374.32770	-159.09200	-159.09200				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			527.82130		527.82130	407.84760	407.84760				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			832.10750		832.10750	588.57690	588.57690				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			571.87480		571.87480	428.27910	428.27910				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			70.97900		70.97900	69.51490	69.51490				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			1,150.17000		1,150.17000	478.36000	478.36000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			2,667.45000		2,667.45000	809.32000	809.32000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			2,056.39370		2,056.39370	534.45650	534.45650				0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			5,966.51030		5,966.51030	1,128.41910	1,128.41910				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			68.87880		68.87880	78.00000	78.00000				0.00	10,000	10,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.15540		11.15540	10.94320	10.94320			17.22	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,335.85520		1.33586	1,130.92920	1.13093	1,335.855	16.21	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	20.45520		0.02046	27.72920	0.02773	20.455	16.21	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,326.20480		1.32620	1,121.43490	1.12143	1,326.205	16.16	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	20.80480		0.02080	28.23490	0.02823	20.805	16.16	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,316.56080		1.31656	1,112.40480	1.11240	1,316.561	16.11	0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	21.16080		0.02116	29.20480	0.02920	21.161	16.11	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			11.31280		11.31280	11.09000	11.09000			17.06	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	791.43870		0.79144	659.77520	0.65978	791.439	16.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	278.63870		0.27864	369.77520	0.36978	278.639	16.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	785.58590		0.78559	654.65780	0.65466	785.586	16.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	282.78590		0.28279	374.65780	0.37466	282.786	16.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	797.32950		0.79733	664.92690	0.66493	797.329	16.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	274.52950		0.27453	364.92690	0.36493	274.530	16.10	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.67600		1.67600	1.62760	1.62760		18.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,916.68970		0.19167	1,458.02020	0.14580	1,916.690	17.78	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	56.68970		0.00567	82.02020	0.00820	56.690	17.78	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,824.59950		0.18246	1,370.23290	0.13702	1,824.600	17.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	64.59950		0.00646	94.23290	0.00942	64.599	17.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,736.22520		0.17362	1,287.33080	0.12873	1,736.225	17.62	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	76.22520		0.00762	111.33080	0.01113	76.225	17.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68840		1.68840	1.63900	1.63900		17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	1,027.89350		0.10279	708.62930	0.07086	1,027.894	17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	643.89350		0.06439	818.62930	0.08186	643.893	17.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	979.11200		0.09791	670.33990	0.06703	979.112	17.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	695.11200		0.06951	880.33990	0.08803	695.112	17.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	932.36070		0.09324	634.04310	0.06340	932.361	18.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	748.36070		0.07484	944.04310	0.09440	748.361	18.01	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	493.73370		0.49373	495.03010	0.49503	493.734	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	328.03370		0.32803	329.33010	0.32933	328.034	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	504.10990		0.50411	505.39850	0.50540	504.110	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	318.40990		0.31841	319.69850	0.31970	318.410	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	498.89990		0.49890	500.19250	0.50019	498.900	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	323.19990		0.32320	324.49250	0.32449	323.200	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
DAUS	On 20/06/2013	Any day expiry			10.25540		10.25540	9.93280	9.93280		25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	955.40000		0.95540	632.85550	0.63286	955.400	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	0.00000		0.00000	0.05550	0.00006	0.000	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	945.40000		0.94540	622.86010	0.62286	945.400	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	0.00000		0.00000	0.06010	0.00006	0.000	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,255.40000		1.25540	932.80680	0.93281	1,255.400	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.00680	0.00001	0.000	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	965.40000		0.96540	642.85130	0.64285	965.400	25.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	0.00000		0.00000	0.05130	0.00005	0.000	25.01	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			10.26450		10.26450	9.93280	9.93280		25.04	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,274.50000		1.27450	942.84170	0.94284	1,274.500	50.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.04170	0.00004	0.000	50.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,264.50000		1.26450	932.84410	0.93284	1,264.500	50.11	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.04410	0.00004	0.000	50.11	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,254.50000		1.25450	922.84660	0.92285	1,254.500	50.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.04660	0.00005	0.000	50.14	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			10.26450		10.26450	9.93540	9.93540		21.57	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	150.19820		0.15020	26.93970	0.02694	150.198	22.41	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	55.69820		0.05570	261.53970	0.26154	55.698	22.41	0.00	1,000	0.00
DAUS	On 24/06/2013	Any day expiry	10.32	Call	72.73370		0.07273	0.00000	0.00000	72.734	22.80	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.32	Put	128.23370		0.12823	0.00000	0.00000	128.234	22.80	0.00	1,000	1,000.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	302.19550		0.30220	68.77510	0.06878	302.195	24.39	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	17.69550		0.01770	113.37510	0.11338	17.695	24.39	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.12530		0.00013	0.06570	0.00007	0.125	40.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,435.62530		1.43563	1,764.66570	1.76467	1,435.625	40.38	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	293.37180		0.29337	65.45360	0.06545	293.372	24.28	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	18.87180		0.01887	120.05360	0.12005	18.872	24.28	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.85	Call	421.92060		0.42192	140.93610	0.14094	421.921	25.74	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/06/2013	Any day expiry	9.85	Put	7.42060		0.00742	55.53610	0.05554	7.421	25.74	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	311.08620		0.31109	72.25790	0.07226	311.086	24.49	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	16.58620		0.01659	106.85790	0.10686	16.586	24.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.26290	10.26290		9.93820	9.93820		22.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,862.91210		1.86291	1,538.22360	1.53822	1,862.912	42.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.01210		0.00001	0.02360	0.00002	0.012	42.04	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,223.07800		1.22308	898.80690	0.89881	1,223.078	33.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.17800		0.00018	0.60690	0.00061	0.178	33.37	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,203.09470		1.20309	878.89530	0.87890	1,203.095	33.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.19470		0.00019	0.69530	0.00070	0.195	33.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	913.75720		0.91376	592.83140	0.59283	913.757	29.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	0.85720		0.00086	4.63140	0.00463	0.857	29.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,962.90820		1.96291	1,638.21510	1.63822	1,962.908	43.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00820		0.00001	0.01510	0.00002	0.008	43.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	666.64820		0.66665	358.29580	0.35830	666.648	27.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	3.74820		0.00375	20.09580	0.02010	3.748	27.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	569.53490		0.56953	272.54720	0.27255	569.535	26.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	6.63490		0.00663	34.34720	0.03435	6.635	26.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,213.08620		1.21309	888.84970	0.88885	1,213.086	33.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.18620		0.00019	0.64970	0.00065	0.186	33.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	2,012.90670		2.01291	1,688.21210	1.68821	2,012.907	44.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00670		0.00001	0.01210	0.00001	0.007	44.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	428.77330		0.42877	160.30880	0.16031	428.773	25.26	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	15.87330		0.01587	72.10880	0.07211	15.873	25.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	755.11860		0.75512	440.31800	0.44032	755.119	28.12	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	2.21860		0.00222	12.11800	0.01212	2.219	28.12	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	2,162.90510		2.16291	1,838.20630	1.83821	2,162.905	46.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00510		0.00001	0.00630	0.00001	0.005	46.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.20	Call	2,062.90550		2.06291	1,738.20980	1.73821	2,062.905	44.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00550		0.00001	0.00980	0.00001	0.006	44.75	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.27980		10.27980	9.95470	9.95470		21.00	0.00	1,080	700.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	243.76930		0.24377	86.86750	0.08687	243.769	20.93	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	143.96930		0.14397	312.16750	0.31217	143.969	20.93	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,281.58650		1.28159	958.23050	0.95823	1,281.586	25.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.78650		0.00179	3.53050	0.00353	1.787	25.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,271.65080		1.27165	948.37660	0.94838	1,271.651	25.53	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.85080		0.00185	3.67660	0.00368	1.851	25.53	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	373.74140		0.37374	151.18090	0.15118	373.741	20.82	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	73.94140		0.07394	176.48090	0.17648	73.941	20.82	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,291.52440		1.29152	968.09020	0.96809	1,291.524	25.68	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.72440		0.00172	3.39020	0.00339	1.724	25.68	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.28430		10.28430	9.95880	9.95880		21.08	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	255.87510		0.25588	96.96340	0.09696	255.875	20.96	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	161.57510		0.16158	328.16340	0.32816	161.575	20.96	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	284.45310		0.28445	110.53380	0.11053	284.453	20.90	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	140.15310		0.14015	291.73380	0.29173	140.153	20.90	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	278.58270		0.27858	107.68610	0.10769	278.583	20.91	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	144.28270		0.14428	298.88610	0.29889	144.283	20.91	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	272.78870		0.27279	104.90570	0.10491	272.789	20.93	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	148.48870		0.14849	306.10570	0.30611	148.489	20.93	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	417.61140		0.41761	184.37120	0.18437	417.611	20.68	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	73.31140		0.07331	165.57120	0.16557	73.311	20.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.30070		10.30070	9.97380	9.97380		20.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	1,096.04350		1.09604	777.48240	0.77748	1,096.044	19.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	5.34350		0.00534	13.68240	0.01368	5.344	19.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	561.11430		0.56111	304.37150	0.30437	561.114	19.27	0.00	0	2,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Put	60.41430		0.06041	130.57150	0.13057	60.414	19.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Call	269.09140		0.26909	0.00000	0.00000	269.091	20.44	0.00	1,000	1,000.00
DAUS	On 22/07/2013	Any day expiry	10.26	Put	228.39140		0.22839	0.00000	0.00000	228.391	20.44	0.00	1,000	1,000.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	2,001.03120		2.00103	1,674.29680	1.67430	2,001.031	24.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.33120		0.00033	0.49680	0.00050	0.331	24.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	1,115.72020		1.11572	796.32780	0.79633	1,115.720	19.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	5.02020		0.00502	12.52780	0.01253	5.020	19.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	1,105.87940		1.10588	786.89400	0.78689	1,105.879	19.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	5.17940		0.00518	13.09400	0.01309	5.179	19.40	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.30670		10.30670	9.97940	9.97940		20.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	2,007.18530		2.00719	1,680.09400	1.68009	2,007.185	24.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.48530		0.00049	0.69400	0.00069	0.485	24.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,907.35220		1.90735	1,580.35880	1.58036	1,907.352	23.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.65220		0.00065	0.95880	0.00096	0.652	23.80	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,271.04610		1.27105	947.56120	0.94756	1,271.046	20.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	4.34610		0.00435	8.16120	0.00816	4.346	20.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,261.17730		1.26118	937.93960	0.93794	1,261.177	20.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	4.47730		0.00448	8.53960	0.00854	4.477	20.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,251.31270		1.25131	928.33310	0.92833	1,251.313	20.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	4.61270		0.00461	8.93310	0.00893	4.613	20.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	969.53250		0.96953	659.05560	0.65906	969.533	19.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	12.83250		0.01283	29.65560	0.02966	12.833	19.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	821.66060		0.82166	522.41470	0.52241	821.661	19.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	24.96060		0.02496	53.01470	0.05301	24.961	19.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	741.77380		0.74177	453.63860	0.45364	741.774	19.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	35.07380		0.03507	74.23860	0.07424	35.074	19.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	656.52800		0.65653	383.46720	0.38347	656.528	19.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	49.82800		0.04983	104.06720	0.10407	49.828	19.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Call	2,107.04620		2.10705	1,779.90270	1.77990	2,107.046	24.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.34620		0.00035	0.50270	0.00050	0.346	24.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	2,057.11860		2.05712	1,729.99070	1.72999	2,057.119	24.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.41860		0.00042	0.59070	0.00059	0.419	24.64	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	537.99800		0.53800	291.50990	0.29151	537.998	19.39	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	81.29800		0.08130	162.10990	0.16211	81.298	19.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,206.93580		2.20694	1,879.76440	1.87976	2,206.936	25.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.23580		0.00024	0.36440	0.00036	0.236	25.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.31410		10.31410	9.98620	9.98620		20.26	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,230.57120		1.23057	908.64250	0.90864	1,230.571	19.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	6.47120		0.00647	12.44250	0.01244	6.471	19.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,220.76060		1.22076	899.17620	0.89918	1,220.761	19.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	6.66060		0.00666	12.97620	0.01298	6.661	19.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,210.95560		1.21096	889.72940	0.88973	1,210.956	19.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	6.85560		0.00686	13.52940	0.01353	6.856	19.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.35270		10.35270	10.02220	10.02220		19.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	1,089.53770		1.08954	780.96530	0.78097	1,089.538	17.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	26.83770		0.02684	48.76530	0.04877	26.838	17.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	1,080.17650		1.08018	772.44960	0.77245	1,080.176	17.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	27.47650		0.02748	50.24960	0.05025	27.477	17.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	895.63660		0.89564	602.86440	0.60286	895.637	18.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	52.93660		0.05294	90.66440	0.09066	52.937	18.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	820.86650		0.82087	538.95110	0.53895	820.866	18.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	68.16650		0.06817	116.75110	0.11675	68.166	18.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	1,136.54720		1.13655	824.05270	0.82405	1,136.547	18.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	23.84720		0.02385	41.85270	0.04185	23.847	18.08	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	741.34430		0.74134	473.19770	0.47320	741.344	18.24	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	88.64430		0.08864	150.99770	0.15100	88.644	18.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.84	Call	636.96960		0.63697	390.69870	0.39070	636.970	18.37	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	124.26960		0.12427	208.49870	0.20850	124.270	18.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	1,071.09760		1.07110	763.96920	0.76397	1,071.098	17.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	28.39760		0.02840	51.76920	0.05177	28.398	17.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	2,154.45420		2.15445	1,824.31130	1.82431	2,154.454	21.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.75420		0.00175	2.11130	0.00211	1.754	21.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	2,104.66650		2.10467	1,774.63120	1.77463	2,104.666	21.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.96650		0.00197	2.43120	0.00243	1.967	21.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	2,054.90440		2.05490	1,724.99790	1.72500	2,054.904	21.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.20440		0.00220	2.79790	0.00280	2.204	21.36	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			10.39480		10.39480	10.06120	10.06120		19.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	682.53310		0.68253	444.12000	0.44412	682.533	17.92	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	167.73310		0.16773	262.92000	0.26292	167.733	17.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	1,148.41760		1.14842	841.72020	0.84172	1,148.418	17.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	43.61760		0.04362	70.52020	0.07052	43.618	17.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	1,139.42520		1.13943	833.55070	0.83355	1,139.425	17.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	44.62520		0.04463	72.35070	0.07235	44.625	17.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	1,130.45320		1.13045	825.41660	0.82542	1,130.453	17.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	45.65320		0.04565	74.21660	0.07422	45.653	17.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,157.42920		1.15743	849.92470	0.84992	1,157.429	17.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	42.62920		0.04263	68.72470	0.06872	42.629	17.52	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			10.39940		10.39940	10.06540	10.06540		19.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,200.19590		1.20020	889.68590	0.88969	1,200.196	17.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	40.79590		0.04080	64.28590	0.06429	40.796	17.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,191.14290		1.19114	881.37430	0.88137	1,191.143	17.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	41.74290		0.04174	65.97430	0.06597	41.743	17.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,182.10830		1.18211	873.09610	0.87310	1,182.108	17.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	42.70830		0.04271	67.69610	0.06770	42.708	17.55	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
DAUS	On 26/09/2013	Any day expiry	9.51	Call	967.50490	0.96750	678.00320	0.67800	967.505	17.58	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	78.10490	0.07810	122.60320	0.12260	78.105	17.58	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Call	895.60750	0.89561	615.76510	0.61577	895.608	17.66	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Put	96.20750	0.09621	150.36510	0.15037	96.208	17.66	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Call	819.04600	0.81905	552.78310	0.55278	819.046	17.75	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Put	119.64600	0.11965	187.38310	0.18738	119.646	17.75	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,202.09510	2.20210	1,869.96770	1.86997	2,202.095	19.30	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	2.69510	0.00270	4.56770	0.00457	2.695	19.30	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Call	2,152.32620	2.15233	1,820.62780	1.82063	2,152.326	19.05	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Put	2.92620	0.00293	5.22780	0.00523	2.926	19.05	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Call	2,102.57800	2.10258	1,771.37570	1.77138	2,102.578	18.81	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Put	3.17800	0.00318	5.97570	0.00598	3.178	18.81	0.00	0	7,500.00	
DAUS	On 22/10/2013	Any day expiry			10.43950	10.43950	10.10210	10.10210		19.10	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	1,059.14770	1.05915	765.16960	0.76517	1,059.148	17.35	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	89.64770	0.08965	133.06960	0.13307	89.648	17.35	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	640.82320	0.64082	422.25580	0.42226	640.823	18.09	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	271.32320	0.27132	390.15580	0.39016	271.323	18.09	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	1,124.92540	1.12493	824.97630	0.82498	1,124.925	17.30	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	75.42540	0.07543	112.87630	0.11288	75.425	17.30	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	1,116.34100	1.11634	817.37210	0.81737	1,116.341	17.29	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	76.84100	0.07684	115.27210	0.11527	76.841	17.29	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	1,108.08290	1.10808	809.80420	0.80980	1,108.083	17.30	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	78.58290	0.07858	117.70420	0.11770	78.583	17.30	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry			10.44410	10.44410	10.10630	10.10630		19.10	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.55	Call	1,003.05540	1.00306	714.91620	0.71492	1,003.055	17.44	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.55	Put	108.95540	0.10896	158.61620	0.15862	108.955	17.44	0.00	0	3,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Call	632.51730	0.63252	416.75000	0.41675	632.517	18.18	0.00	0	6,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Put	288.41730	0.28842	410.45000	0.41045	288.417	18.18	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
DAUS	On 25/10/2013	Any day expiry	9.49	Call	1,050.39550		1.05040	757.64720	0.75765	1,050.396	17.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	96.29550		0.09630	141.34720	0.14135	96.295	17.39	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	1,042.42840		1.04243	750.43050	0.75043	1,042.428	17.40	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	98.32840		0.09833	144.13050	0.14413	98.328	17.40	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	1,034.49200		1.03449	743.25170	0.74325	1,034.492	17.41	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	100.39200		0.10039	146.95170	0.14695	100.392	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.44870		10.44870	10.11050	10.11050		19.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	970.63970		0.97064	686.06200	0.68606	970.640	17.43	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	121.93970		0.12194	175.56200	0.17556	121.940	17.43	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	896.01780		0.89602	624.58440	0.62458	896.018	17.51	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	147.31780		0.14732	214.08440	0.21408	147.318	17.51	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	1,096.69240		1.09669	799.94060	0.79994	1,096.692	17.29	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	87.99240		0.08799	129.44060	0.12944	87.992	17.29	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	1,088.58710		1.08859	792.54220	0.79254	1,088.587	17.30	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	89.88710		0.08989	132.04220	0.13204	89.887	17.30	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,206.15670		2.20616	1,869.82750	1.86983	2,206.157	19.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.45670		0.00746	9.32750	0.00933	7.457	19.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	2,156.83990		2.15684	1,821.03820	1.82104	2,156.840	18.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	8.13990		0.00814	10.53820	0.01054	8.140	18.96	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	1,104.82840		1.10483	807.37720	0.80738	1,104.828	17.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	86.12840		0.08613	126.87720	0.12688	86.128	17.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.49500		10.49500	10.15280	10.15280		18.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,162.42130		1.16242	862.84690	0.86285	1,162.421	17.19	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	107.42130		0.10742	150.04690	0.15005	107.421	17.19	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,154.08930		1.15409	855.58040	0.85558	1,154.089	17.18	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	109.08930		0.10909	152.78040	0.15278	109.089	17.18	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	965.46140		0.96546	687.99940	0.68800	965.461	17.40	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	170.46140		0.17046	235.19940	0.23520	170.461	17.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,209.26540		2.20927	1,870.04000	1.87004	2,209.265	19.02	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	14.26540		0.01427	17.24000	0.01724	14.265	19.02	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,170.77420		1.17077	870.14550	0.87015	1,170.774	17.21	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	105.77420		0.10577	147.34550	0.14735	105.774	17.21	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.53510		10.53510	10.18950	10.18950		18.88	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	1,093.76880		1.09377	803.63360	0.80363	1,093.769	17.15	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	158.66880		0.15867	214.13360	0.21413	158.669	17.15	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	1,086.39510		1.08640	797.00540	0.79701	1,086.395	17.15	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	161.29510		0.16130	217.50540	0.21751	161.295	17.15	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	1,101.17180		1.10117	810.29860	0.81030	1,101.172	17.14	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	156.07180		0.15607	210.79860	0.21080	156.072	17.14	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.59280		10.59280	10.24340	10.24340		18.78	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	646.99770		0.64700	455.27170	0.45527	646.998	18.59	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	574.19770		0.57420	731.87170	0.73187	574.198	18.59	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	642.91900		0.64292	452.12630	0.45213	642.919	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	580.11900		0.58012	738.72630	0.73873	580.119	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	651.10050		0.65110	458.44190	0.45844	651.101	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	568.30050		0.56830	725.04190	0.72504	568.301	18.56	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.64240		10.64240	10.28980	10.28980		18.77	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,633.98360		1.63398	1,302.86360	1.30286	1,633.984	17.32	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	101.58360		0.10158	123.06360	0.12306	101.584	17.32	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,651.23240		1.65123	1,319.55560	1.31956	1,651.232	17.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	98.83240		0.09883	119.75560	0.11976	98.832	17.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,642.60140		1.64260	1,311.20150	1.31120	1,642.601	17.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	100.20140		0.10020	121.40150	0.12140	100.201	17.33	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.67290		10.67290	10.31820	10.31820		18.68	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,670.76930		1.67077	1,338.56510	1.33857	1,670.769	17.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	107.86930		0.10787	130.36510	0.13037	107.869	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,687.93720		1.68794	1,355.18280	1.35518	1,687.937	17.26	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	105.03720		0.10504	126.98280	0.12698	105.037	17.26	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,679.34570		1.67935	1,346.86500	1.34686	1,679.346	17.25	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	106.44570		0.10645	128.66500	0.12867	106.446	17.25	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.79140		10.79140	10.42250	10.42250		18.75	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,181.78660		1.18179	906.97880	0.90698	1,181.787	17.05	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	340.38660		0.34039	434.47880	0.43448	340.387	17.05	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,175.69130		1.17569	902.07080	0.90207	1,175.691	17.07	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	344.29130		0.34429	439.57080	0.43957	344.291	17.07	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,187.90780		1.18791	911.91610	0.91192	1,187.908	17.04	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	336.50780		0.33651	429.41610	0.42942	336.508	17.04	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			107.40292		107.40292	111.39597	111.39597			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	7,587.08000		7.58708	3,594.03000	3.59403	7,587.080		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	7,597.08000	7.59708	3,604.03000	3.60403	7,597.080		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	7,607.08000	7.60708	3,614.03000	3.61403	7,607.080		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			9.64326	84.03901	9.36025	86.20407			0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	5,053.19000	5.05319	2,888.13000	2.88813	5,053.190		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	72,987.68000	72.98768	75,152.74000	75.15274	72,987.680		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.77076	81.44361	9.47772	83.63922			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	10,320.63000	10.32063	8,125.02000	8.12502	10,320.630		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	10,232.35000	10.23235	8,036.74000	8.03674	10,232.350		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	10,144.20000	10.14420	7,948.59000	7.94859	10,144.200		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			419.51500	419.51500	428.64600	428.64600			0.00	0	391.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	264,750.00000	26.47500	173,440.00000	17.34400	264,750.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	264,850.00000	26.48500	173,540.00000	17.35400	264,850.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	264,950.00000	26.49500	173,640.00000	17.36400	264,950.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			425.43500	425.43500	434.69500	434.69500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	205,550.00000	20.55500	112,950.00000	11.29500	205,550.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	205,650.00000	20.56500	113,050.00000	11.30500	205,650.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	205,750.00000	20.57500	113,150.00000	11.31500	205,750.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			193.35300	193.35300	199.51000	199.51000			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			196.10700	196.10700	202.35100	202.35100			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			540.99500	540.99500	540.32000	540.32000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 17/07/2013	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.26000		94.74000	5.21000	94.79000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.29000		94.71000	5.21000	94.79000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.48000		94.52000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.57000		94.43000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.76000		94.24000	5.50000	94.50000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.65000		94.35000	5.65000	5.65000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			6.23000		93.77000	5.86000	94.14000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.56000		93.44000	6.17000	93.83000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.86000		93.14000	6.44000	93.56000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.15000		92.85000	6.69000	93.31000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.42000		92.58000	6.97000	93.03000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.99170		7.99170	8.05310	8.05310		12.79		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	459.42820		0.45943	502.17030	0.50217	459.428	12.89		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	57.72820		0.05773	39.07030	0.03907	57.728	12.89		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	451.40220		0.45140	493.65240	0.49365	451.402	12.87		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	59.70220		0.05970	40.55240	0.04055	59.702	12.87		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	443.63540		0.44364	485.18180	0.48518	443.635	12.87		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	61.93540		0.06194	42.08180	0.04208	61.935	12.87		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.04580		8.04580	8.10250	8.10250		14.70		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	285.08210		0.28508	282.62530	0.28263	285.082	14.92		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	389.28210		0.38928	330.12530	0.33013	389.282	14.92		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	281.30790		0.28131	278.56680	0.27857	281.308	14.95		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	395.50790		0.39551	336.06680	0.33607	395.508	14.95		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	288.90190		0.28890	286.73520	0.28674	288.902	14.90		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	383.10190		0.38310	324.23520	0.32424	383.102	14.90		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			7.99612	101.71526	7.61534	104.24330			0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	4,754.56000	4.75456	2,226.52000	2.22652	4,754.560		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	4,685.19000	4.68519	2,157.15000	2.15715	4,685.190		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	4,615.88000	4.61588	2,087.84000	2.08784	4,615.880		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.10845	99.23478	7.71133	101.79856			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	11,007.35000	11.00735	8,443.57000	8.44357	11,007.350		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	10,934.62000	10.93462	8,370.84000	8.37084	10,934.620		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	10,861.94000	10.86194	8,298.16000	8.29816	10,861.940		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.52905	118.79184	6.14776	119.60062		2.71	13,067,102.40	110	23,111.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,336.21000	89.33621	90,144.99000	90.14499	89,336.210	2.85	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	2.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.73586	113.66174	6.29121	114.48194		2.80	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	133.12000	0.13312	292.65000	0.29265	133.120	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,263.20000	2.26320	1,602.53000	1.60253	2,263.200	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	135.81000	0.13581	297.58000	0.29758	135.810	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,247.07000	2.24707	1,588.64000	1.58864	2,247.070	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	138.55000	0.13855	302.58000	0.30258	138.550	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,230.99000	2.23099	1,574.82000	1.57482	2,230.990	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.97648	115.18993	6.45233	116.02124		2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	196.84000	0.19684	385.52000	0.38552	196.840	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,301.27000	2.30127	1,658.64000	1.65864	2,301.270	2.37	0.00	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 06/02/2014	Bond Future	5.64	Call	191.52000		0.19152	376.57000	0.37657	191.520	2.37		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,328.34000		2.32834	1,682.08000	1.68208	2,328.340	2.37		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	194.16000		0.19416	381.03000	0.38103	194.160	2.37		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,314.78000		2.31478	1,670.34000	1.67034	2,314.780	2.37		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.28185		109.94061	6.65032	110.78320		2.23		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	118.75000		0.11875	247.40000	0.24740	118.750	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,918.18000		2.91818	2,204.24000	2.20424	2,918.180	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	115.85000		0.11585	242.14000	0.24214	115.850	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,942.80000		2.94280	2,226.50000	2.22650	2,942.800	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	117.29000		0.11729	244.76000	0.24476	117.290	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,930.48000		2.93048	2,215.36000	2.21536	2,930.480	2.17		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
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			8.30447		118.83293	7.91936	122.35453		13.20		383,355,032.18	3,226	59,181.00
R186	On 01/08/2013	Bond Future	7.20	Call	55.45000		0.05545	282.14000	0.28214	55.450	12.93		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	10,561.84000		10.56184	7,266.93000	7.26693	10,561.840	12.93		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	70.14000		0.07014	338.72000	0.33872	70.140	12.95		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	10,073.15000		10.07315	6,820.13000	6.82013	10,073.150	12.95		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	582.72000		0.58272	1,695.04000	1.69504	582.720	13.14		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	5,225.85000		5.22585	2,816.57000	2.81657	5,225.850	13.14		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,039.87000		1.03987	2,599.58000	2.59958	1,039.870	13.20		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	3,811.91000		3.81191	1,850.02000	1.85002	3,811.910	13.20		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	20.01000		0.02001	126.73000	0.12673	20.010	12.87		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	12,567.67000		12.56767	9,152.79000	9.15279	12,567.670	12.87		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	6,365.23000		6.36523	9,621.76000	9.62176	6,365.230	13.75		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	9.00	Put	362.29000		0.36229	97.22000	0.09722	362.290	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	109,560.52000		109.56052	113,082.12000	113.08212	109,560.520	13.75	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	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	203.84000		0.20384	768.88000	0.76888	203.840	13.04	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	7,730.76000		7.73076	4,774.20000	4.77420	7,730.760	13.04	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	4.94000		0.00494	41.11000	0.04111	4.940	12.87	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	15,167.96000		15.16796	11,682.53000	11.68253	15,167.960	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	6.63000		0.00663	52.20000	0.05220	6.630	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	14,640.81000		14.64081	11,164.78000	11.16478	14,640.810	12.87	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	4,969.83000		4.96983	8,040.16000	8.04016	4,969.830	13.64	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	647.61000		0.64761	196.34000	0.19634	647.610	13.64	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	1.01000		0.00101	11.19000	0.01119	1.010	12.87	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	17,852.34000		17.85234	14,340.92000	14.34092	17,852.340	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.41146		120.50974	8.01151	124.08107		13.74	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	188.79000		0.18879	437.17000	0.43717	188.790	13.45	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,724.54000		18.72454	15,401.59000	15.40159	18,724.540	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	322.28000		0.32228	699.52000	0.69952	322.280	13.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,211.62000		16.21162	13,017.53000	13.01753	16,211.620	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,550.26000		2.55026	4,154.01000	4.15401	2,550.260	13.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,226.62000		6.22662	4,259.04000	4.25904	6,226.620	13.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,065.15000		3.06515	4,852.77000	4.85277	3,065.150	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,382.66000		5.38266	3,598.95000	3.59895	5,382.660	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,101.64000		3.10164	4,901.48000	4.90148	3,101.640	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,329.33000		5.32933	3,557.84000	3.55784	5,329.330	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,732.59000		5.73259	8,204.13000	8.20413	5,732.590	14.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,825.42000		2.82542	1,725.63000	1.72563	2,825.420	14.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,084.19000		7.08419	9,792.35000	9.79235	7,084.190	14.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2,095.65000		2.09565	1,232.48000	1.23248	2,095.650	14.13	838,260.00	400	1,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.14	Call	3,028.92000		3.02892	4,804.31000	4.80431	3,028.920	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,436.35000		5.43635	3,640.41000	3.64041	5,436.350	13.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.51158	116.83956		8.09716	120.45900		13.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,466.98000		2.46698	3,825.19000	3.82519	2,466.980	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,241.59000		9.24159	6,980.36000	6.98036	9,241.590	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,494.17000		2.49417	3,862.02000	3.86202	2,494.170	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,176.27000		9.17627	6,924.68000	6.92468	9,176.270	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,439.99000		2.43999	3,788.58000	3.78858	2,439.990	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,307.20000		9.30720	7,036.35000	7.03635	9,307.200	13.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.61617	118.42181		8.18647	122.09023		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,531.80000		1.53180	2,415.48000	2.41548	1,531.800	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,235.76000		15.23576	12,451.02000	12.45102	15,235.760	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,548.33000		1.54833	2,438.94000	2.43894	1,548.330	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,154.66000		15.15466	12,376.85000	12.37685	15,154.660	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,515.40000		1.51540	2,392.18000	2.39218	1,515.400	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,317.10000		15.31710	12,525.46000	12.52546	15,317.100	12.97	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			280.52286	280.52286		286.42937	286.42937			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	14,467.14000	14.46714	8,560.63000	8.56063	14,467.140			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	14,477.14000	14.47714	8,570.63000	8.57063	14,477.140			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	295.01	Put	14,487.14000	14.48714	8,580.63000	8.58063	14,487.140		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.94155	104.74218	5.80125	104.92989		1.80	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,496.50000	67.49650	67,684.21000	67.68421	67,496.500	1.90	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	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future			6.10558	106.22016	5.92922	106.41052		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	45.29000	0.04529	66.56000	0.06656	45.290	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,477.91000	1.47791	1,308.82000	1.30882	1,477.910	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	46.29000	0.04629	67.93000	0.06793	46.290	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,467.91000	1.46791	1,299.19000	1.29919	1,467.910	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	47.31000	0.04731	69.32000	0.06932	47.310	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,457.93000	1.45793	1,289.58000	1.28958	1,457.930	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.31220	103.23958	6.08199	103.43258		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	137.33000	0.13733	184.98000	0.18498	137.330	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	1,024.21000	1.02421	878.86000	0.87886	1,024.210	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	133.51000	0.13351	180.22000	0.18022	133.510	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,037.37000	1.03737	891.08000	0.89108	1,037.370	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	135.29000	0.13529	182.45000	0.18245	135.290	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	1,030.66000	1.03066	884.82000	0.88482	1,030.660	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.67938	104.63765	6.35050	104.83326		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	76.35000	0.07635	108.77000	0.10877	76.350	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,227.77000	1.22777	1,064.58000	1.06458	1,227.770	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	74.68000	0.07468	106.55000	0.10655	74.680	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,238.22000	1.23822	1,074.48000	1.07448	1,238.220	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	75.51000	0.07551	107.65000	0.10765	75.510	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,232.99000	1.23299	1,069.52000	1.06952	1,232.990	1.08	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			201.64193		201.64193	209.40650	209.40650			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	21,348.07000		21.34807	13,583.50000	13.58350	21,348.070		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	21,358.07000		21.35807	13,593.50000	13.59350	21,358.070		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	21,368.07000		21.36807	13,603.50000	13.60350	21,368.070		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			7.33100		106.42573	6.88788	108.01950		5.17	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	93,212.53000		93.21253	94,806.30000	94.80630	93,212.530	5.37	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	5.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.49998		103.76805	7.02000	105.38429		5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	52.44000		0.05244	160.45000	0.16045	52.440	5.26	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,241.59000		6.24159	4,733.36000	4.73336	6,241.590	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	101.84000		0.10184	280.64000	0.28064	101.840	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,293.22000		5.29322	3,855.78000	3.85578	5,293.220	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	104.16000		0.10416	286.00000	0.28600	104.160	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,260.11000		5.26011	3,825.71000	3.82571	5,260.110	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	106.53000		0.10653	291.43000	0.29143	106.530	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,227.07000		5.22707	3,795.73000	3.79573	5,227.070	5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,538.53000		101.53853	103,154.77000	103.15477	101,538.530	5.58	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	5.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.67355		105.16309	7.15379	106.80116		5.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	269.64000		0.26964	565.55000	0.56555	269.640	4.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Put	5,130.95000		5.13095	3,788.79000	3.78879	5,130.950	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	194.60000		0.19460	427.31000	0.42731	194.600	4.98	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,752.74000		5.75274	4,347.38000	4.34738	5,752.740	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	261.62000		0.26162	551.08000	0.55108	261.620	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,189.06000		5.18906	3,840.45000	3.84045	5,189.060	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	265.60000		0.26560	558.28000	0.55828	265.600	4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,159.97000		5.15997	3,814.58000	3.81458	5,159.970	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.86196		102.42602	7.29714	104.08626		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	226.21000		0.22621	456.30000	0.45630	226.210	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,577.94000		6.57794	5,147.79000	5.14779	6,577.940	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,350.53000		1.35053	2,128.86000	2.12886	1,350.530	5.06	21,608.48	16	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,705.93000		2.70593	1,824.02000	1.82402	2,705.930	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	220.38000		0.22038	445.98000	0.44598	220.380	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,634.87000		6.63487	5,200.23000	5.20023	6,634.870	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	223.28000		0.22328	451.11000	0.45111	223.280	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,606.39000		6.60639	5,173.98000	5.17398	6,606.390	4.95	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			7.51257		103.11476	7.07235	105.08081		7.09	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	94,231.26000		94.23126	96,197.31000	96.19731	94,231.260	7.35	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	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.65524		104.56979	7.18618	106.56358		7.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	217.79000		0.21779	522.68000	0.52268	217.790	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,155.97000		6.15597	4,467.07000	4.46707	6,155.970	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	222.38000		0.22238	531.85000	0.53185	222.380	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,115.54000		6.11554	4,431.22000	4.43122	6,115.540	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	227.05000		0.22705	541.14000	0.54114	227.050	6.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	6,075.21000		6.07521	4,395.51000	4.39551	6,075.210	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	776.29000		0.77629	1,497.46000	1.49746	776.290	7.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,574.74000		3.57474	2,302.12000	2.30212	3,574.740	7.06	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.79458		101.94490	7.29577	103.96556		7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	483.68000		0.48368	922.94000	0.92294	483.680	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,258.91000		6.25891	4,677.51000	4.67751	6,258.910	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	490.25000		0.49025	933.77000	0.93377	490.250	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,222.65000		6.22265	4,645.51000	4.64551	6,222.650	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	477.18000		0.47718	912.19000	0.91219	477.180	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,295.26000		6.29526	4,709.61000	4.70961	6,295.260	6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.94843		103.32543	7.41639	105.37344		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	465.46000		0.46546	837.91000	0.83791	465.460	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,012.35000		8.01235	6,336.79000	6.33679	8,012.350	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	470.80000		0.47080	846.42000	0.84642	470.800	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,976.15000		7.97615	6,303.76000	6.30376	7,976.150	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	460.16000		0.46016	829.46000	0.82946	460.160	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,048.60000		8.04860	6,369.89000	6.36989	8,048.600	6.80	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			5.60626		101.23110	5.67181	101.20238		0.64	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,232.99000		30.23299	30,204.27000	30.20427	30,232.990	0.68	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	0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.05781		102.65956	6.22135	102.63044		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.89000		0.01689	13.74000	0.01374	16.890	0.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Put	332.73000		0.33273	358.70000	0.35870	332.730	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	17.11000		0.01711	13.93000	0.01393	17.110	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	331.15000		0.33115	357.09000	0.35709	331.150	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	17.34000		0.01734	14.12000	0.01412	17.340	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	329.59000		0.32959	355.49000	0.35549	329.590	0.43	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			7.70470		98.15143	7.31199	100.11268		8.63	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	90,580.24000		90.58024	92,541.49000	92.54149	90,580.240	8.99	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	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.83312		99.53638	7.41873	101.52534		8.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	393.68000		0.39368	800.47000	0.80047	393.680	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,002.64000		6.00264	4,420.47000	4.42047	6,002.640	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	401.08000		0.40108	813.23000	0.81323	401.080	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,959.28000		5.95928	4,382.47000	4.38247	5,959.280	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	408.58000		0.40858	826.13000	0.82613	408.580	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,916.06000		5.91606	4,344.65000	4.34465	5,916.060	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.95864		97.23504	7.52201	99.25081		8.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	601.84000		0.60184	1,063.13000	1.06313	601.840	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,750.17000		6.75017	5,195.69000	5.19569	6,750.170	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	585.86000		0.58586	1,038.30000	1.03830	585.860	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,832.55000		6.83255	5,269.22000	5.26922	6,832.550	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	593.81000		0.59381	1,050.66000	1.05066	593.810	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,791.30000		6.79130	5,232.38000	5.23238	6,791.300	8.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.09746		98.55178	7.63647	100.59485		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	533.17000		0.53317	896.22000	0.89622	533.170	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,242.22000		9.24222	7,562.20000	7.56220	9,242.220	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	521.01000		0.52101	877.82000	0.87782	521.010	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,327.36000		9.32736	7,641.10000	7.64110	9,327.360	8.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	527.06000		0.52706	886.99000	0.88699	527.060	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,284.75000		9.28475	7,601.61000	7.60161	9,284.750	8.15		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.78386		96.47050	7.39210	98.64644		9.40		146,538,689.50	1,519	18,200.00
R208	On 01/08/2013	Bond Future	101.40	Call	87,426.03000		87.42603	89,601.97000	89.60197	87,426.030	9.76		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	9.76		0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.90172		94.43591	7.49096	96.64252		10.02		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	462.13000		0.46213	931.52000	0.93152	462.130	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,584.23000		6.58423	4,847.01000	4.84701	6,584.230	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	470.70000		0.47070	946.18000	0.94618	470.700	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,535.57000		6.53557	4,804.44000	4.80444	6,535.570	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	479.38000		0.47938	961.00000	0.96100	479.380	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,487.07000		6.48707	4,762.08000	4.76208	6,487.070	9.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,429.40000		1.42940	2,412.84000	2.41284	1,429.400	9.97		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,586.76000		3.58676	2,363.59000	2.36359	3,586.760	9.97		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.01398		95.70547	7.58421	97.94182		9.50		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	704.24000		0.70424	1,232.01000	1.23201	704.240	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,472.75000		7.47275	5,764.17000	5.76417	7,472.750	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	714.11000		0.71411	1,247.06000	1.24706	714.110	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,426.75000		7.42675	5,723.35000	5.72335	7,426.750	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	694.87000		0.69487	1,217.61000	1.21761	694.870	9.30		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,519.29000		7.51929	5,805.68000	5.80568	7,519.290	9.30		0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.13203		93.60495	7.68185	95.87159		9.69		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	598.65000		0.59865	1,007.85000	1.00785	598.650	9.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Put	10,259.34000		10.25934	8,401.90000	8.40190	10,259.340	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	605.72000		0.60572	1,018.55000	1.01855	605.720	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,210.42000		10.21042	8,356.61000	8.35661	10,210.420	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	591.64000		0.59164	997.24000	0.99724	591.640	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,308.34000		10.30834	8,447.30000	8.44730	10,308.340	9.49	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			9.03165		75.53697	8.74880	77.71649		18.85	389,770,765.20	5,160	10,032.00
R209	On 01/08/2013	Bond Future	8.00	Call	92.15000		0.09215	271.62000	0.27162	92.150	18.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	8,554.14000		8.55414	6,554.09000	6.55409	8,554.140	18.46	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	79.36	Call	65,587.86000		65.58786	67,767.38000	67.76738	65,587.860	19.45	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	19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.12995		73.45857	8.83815	75.66875		20.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,155.05000		2.15505	3,086.42000	3.08642	2,155.050	19.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,846.53000		5.84653	4,567.72000	4.56772	5,846.530	19.97	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,546.34000		2.54634	3,579.81000	3.57981	2,546.340	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,131.32000		5.13132	3,954.61000	3.95461	5,131.320	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,575.79000		2.57579	3,616.56000	3.61656	2,575.790	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,082.69000		5.08269	3,913.28000	3.91328	5,082.690	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,115.65000		5.11565	6,633.20000	6.63320	5,115.650	20.40	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,457.23000		2.45723	1,764.60000	1.76460	2,457.230	20.40	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,986.15000		5.98615	0.00000	0.00000	5,986.150	20.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,954.61000		1.95461	0.00000	0.00000	1,954.610	20.52	5,942,014.40	3,040	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,605.45000		2.60545	3,653.51000	3.65351	2,605.450	20.03	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
R209	On 07/11/2013	Bond Future	8.81	Put	5,034.39000		5.03439	3,872.27000	3.87227	5,034.390	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,700.86000		4.70086	6,156.87000	6.15687	4,700.860	20.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,745.47000		2.74547	1,991.30000	1.99130	2,745.470	20.34	0.00	0	5,000.00
R209	On 06/02/2014	Bond Future			9.22138		74.44617	8.92095	76.68613		20.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,686.71000		2.68671	3,591.00000	3.59100	2,686.710	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,926.50000		7.92650	6,590.83000	6.59083	7,926.500	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,712.48000		2.71248	3,622.41000	3.62241	2,712.480	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,871.14000		7.87114	6,541.11000	6.54111	7,871.140	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,738.40000		2.73840	3,653.97000	3.65397	2,738.400	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,816.07000		7.81607	6,491.68000	6.49168	7,816.070	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.31441		72.30929	9.00503	74.57966		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,700.03000		1.70003	2,301.37000	2.30137	1,700.030	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,602.80000		13.60280	11,933.77000	11.93377	13,602.800	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,716.56000		1.71656	2,322.20000	2.32220	1,716.560	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,528.67000		13.52867	11,863.94000	11.86394	13,528.670	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,733.22000		1.73322	2,343.15000	2.34315	1,733.220	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,454.81000		13.45481	11,794.37000	11.79437	13,454.810	19.89	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			155.16395		155.16395	160.53773	160.53773			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	17,826.05000		17.82605	12,452.27000	12.45227	17,826.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	17,836.05000	17.83605	12,462.27000	12.46227	17,836.050		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	17,846.05000	17.84605	12,472.27000	12.47227	17,846.050		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			129.92040	129.92040	130.11582	130.11582			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	125.82000	0.12582	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	69.60000	0.06960	0.00000	0.00000	69.600		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	115.82000	0.11582	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	79.60000	0.07960	0.00000	0.00000	79.600		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	105.82000	0.10582	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	89.60000	0.08960	0.00000	0.00000	89.600		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			126.31618	126.31618	132.27458	132.27458			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	11,673.82000	11.67382	5,715.42000	5.71542	11,673.820		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	11,683.82000	11.68382	5,725.42000	5.72542	11,683.820		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	11,693.82000	11.69382	5,735.42000	5.73542	11,693.820		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			8.85869	86.61001	8.55034	89.04916		17.05	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	75,994.99000	75.99499	78,434.14000	78.43414	75,994.990	17.68	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	17.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.96332	84.29540	8.64473	86.76893		17.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,496.06000	2.49606	3,628.10000	3.62810	2,496.060	17.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Put	5,405.32000		5.40532	4,063.83000	4.06383	5,405.320	17.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,525.62000		2.52562	3,665.82000	3.66582	2,525.620	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,355.02000		5.35502	4,021.69000	4.02169	5,355.020	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,555.39000		2.55539	3,703.75000	3.70375	2,555.390	17.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,305.05000		5.30505	3,979.88000	3.97988	5,305.050	17.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.06256		85.42864	8.73389	87.93549		17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,480.04000		2.48004	3,440.24000	3.44024	2,480.040	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,386.90000		8.38690	6,840.25000	6.84025	8,386.900	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,430.93000		2.43093	3,378.55000	3.37855	2,430.930	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,503.04000		8.50304	6,943.81000	6.94381	8,503.040	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,455.41000		2.45541	3,409.32000	3.40932	2,455.410	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,444.84000		8.44484	6,891.90000	6.89190	8,444.840	17.40	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.15981		83.04693	8.82097	85.58783		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,657.48000		1.65748	2,314.76000	2.31476	1,657.480	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,823.44000		13.82344	11,939.82000	11.93982	13,823.440	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,625.41000		1.62541	2,273.34000	2.27334	1,625.410	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,970.65000		13.97065	12,077.68000	12.07768	13,970.650	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,641.39000		1.64139	2,293.99000	2.29399	1,641.390	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,896.93000		13.89693	12,008.63000	12.00863	13,896.930	17.50	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			9.09076		76.75826	8.80785	79.03224		20.06	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,310.36000		66.31036	68,584.34000	68.58434	66,310.360	20.78	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	20.78	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.18791		74.55723	8.89597	76.86326		21.08	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	602.06000		0.60206	981.57000	0.98157	602.060	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,737.92000		12.73792	10,811.40000	10.81140	12,737.920	20.66	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
R214	On 07/11/2013	Bond Future	7.81	Call	612.73000		0.61273	997.34000	0.99734	612.730	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,649.64000		12.64964	10,728.22000	10.72822	12,649.640	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	591.53000		0.59153	965.98000	0.96598	591.530	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,826.54000		12.82654	10,894.96000	10.89496	12,826.540	20.66	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			9.15698		99.52574	8.92970	101.85512			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	15,038.81000		15.03881	12,709.43000	12.70943	15,038.810		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	14,909.26000		14.90926	12,579.88000	12.57988	14,909.260		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	14,779.96000		14.77996	12,450.58000	12.45058	14,779.960		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.25704		96.50921	9.02211	98.87148			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	16,011.95000		16.01195	13,649.68000	13.64968	16,011.950		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	15,882.62000		15.88262	13,520.35000	13.52035	15,882.620		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	15,753.55000		15.75355	13,391.28000	13.39128	15,753.550		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	435.03130		0.04350	437.26040	0.04373	435.031	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	357.03130		0.03570	359.26040	0.03593	357.031	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	387.92880		0.03879	390.18710	0.03902	387.929	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	409.92880		0.04099	412.18710	0.04122	409.929	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	346.46660		0.03465	348.74140	0.03487	346.467	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	
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	468.46660	0.04685	470.74140	0.04707	468.467	13.73	0.00	0	0.00
Total for Derivatives :										3,176,964,477.96	259,741	2 129 885.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	99.95640		99.94173			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.35500	105.34296	6.99500	105.96422			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.01693		100.00011			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.64500	105.15118	8.21500	107.09985			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.57072		100.55008			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.68909		100.66906			0.00	0	500,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.81967	8.00000	47.80948			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.51000	95.73047	9.08000	97.45579		57,060,000,000.00	6,000,000		3,000,000.00
AB06	On 27/03/2015	Spot Bond			7.50500	102.92417	7.14500	103.49321		31,626,070,000.00	4,214,000		1,293,000.00
AB07	On 07/03/2014	Spot Bond			7.03500	103.79927	6.90500	103.86885			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	101.05154		101.03140			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.96500	105.66612	8.53500	107.06701			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.01621		100.00001			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.95000	136.03271	0.90000	136.05706			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			1.95000	266.26950	1.80000	269.51253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.54724		100.52803			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.49307		100.47737			0.00	79,200,000	190,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.74988		100.73512			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.12659		100.10827			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.13231		100.11318			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.13601		100.11633			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.76500	109.07668	7.40500	109.65116			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.30635		102.29044			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.63500	104.45163	7.50500	104.58713		38,175,000.00		5,000	5,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.92798		100.91097			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.94052		100.92163			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.57171		101.55020			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.50839		101.48848			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.64288		101.62119			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.99954		99.98105			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	100.00000	17.31390	100.00000	8.75175		155,500,000,000,000.00		555,000,000	1,000,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.73500	104.83638	6.60500	104.84931		13,470,000.00		2,000	400,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.63022		100.54354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.53793		100.52279			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.70000	130.11917	4.65000	130.10610		2,613,200,000,000.00	556,000,000		0.00
ABLI03	On 15/03/2015	Spot Bond	2.72000	125.23006	2.47000	125.68392			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.20000	117.52052	2.15000	117.64810			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.10000	104.18859	3.05000	104.36042			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.26500	117.64094	10.83500	118.77299			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.22371		102.19121			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.85536		99.83111			0.00	50,000,000	25,000,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.84835		99.82274			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.91994		99.89320			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.50000	111.39084	3.45000	111.63034			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.72042	100.00000	26.65570			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.79000	164.29864	1.54000	167.11886			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.28039	2.76000	151.20990			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.82000	166.99745	1.57000	170.59083			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.30000	160.60526	2.05000	166.87221			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.27125	69.38987	7.83125	70.68689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	8.27125	69.38987	7.83125	70.68689			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.57689	84.61000	15.55075			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.06000		89.06000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.07143		100.05360			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.25000		91.25000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.50931	100.00000	41.43056			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.01000		90.01000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.69000		90.69000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	85.94000		85.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.78000		85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.40074		101.38315			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.24576		101.22728			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.08000		85.08000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.17500	102.28137	7.04500	102.44550			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	108.58000		108.58000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.23000		88.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.69000		89.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.82000		88.82000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000	99.96526		99.94790			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.30500	116.21343	6.93500	117.00321			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	107.70000		107.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.33490		101.31476			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.19000		86.19000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.52000		85.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	100.78318	2.34000	102.80637			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	140.98234	2.61000	145.76777			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000	190.13335	2.65000	190.04530			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	111.22000		111.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	85.22000		85.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57000	91.11803	9.18500	93.34653			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	100.81000		100.81000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.04000		91.04000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	95.88000		95.88000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	103.47093		103.32859			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.20000		89.20000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.72000	85.44884	9.34000	88.00648			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.56500	107.68508	8.13500	109.37430			25,695,000.00	3,000	700,000.00
ABS5	On 01/05/2015	Spot Bond	7.30500	102.91847	6.94500	103.52206			29,220,000.00	4,000	700,000.00
ABS6	On 01/06/2020	Spot Bond	9.05000	96.21920	8.66500	98.11875			54,345,250,000.00	6,005,000	8,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.92000	94.36020	9.54000	96.99270			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.75500	106.42777	7.39500	107.30384			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.95000	127.45993	0.90000	127.46735			60,800,000,000.00	64,000,000	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.85605	4.00000	123.79421			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.76000	270.53622	1.61000	273.84344			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.14000	128.42743	0.14000	128.37670			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.10000	124.30740	1.70000	128.08857			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.73969		100.71562			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.28688	100.00000	25.22496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020	On 31/08/2013	Spot Bond	0.00000	100.55766		100.53492			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.55766		100.53492			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.45500	107.61091	11.09500	108.29058			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.89894		100.87358			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.45874	100.00000	1.45520			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.92324		100.89720			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.26735		101.23164			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.01992		100.06782			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.01911		100.06718			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.87463		100.84995			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.35992	11.00000	57.34353			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.65997		100.64021			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	99.88815		99.86925			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	0.00000	100.02999		100.07578			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.03484		100.07959			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.04604		100.08842			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.02984		100.07564			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.03322		100.07831			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.03471		100.07948			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.06382		103.04198			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.06382		103.04198			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.08352		103.06154			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.02717		100.07353			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.08352		103.06154			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.04411		103.02242			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	83.05708		83.03842			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.02520		100.07197			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.02389		100.07096			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.98149		99.96318			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.02389		100.07096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On 20/12/2018	Spot Bond	0.00000	100.03127		100.07677			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.03444		100.07923			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.03579		100.08028			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.03310		100.07816			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.01707		100.06557			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.02719		100.07355			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.34890		101.33007			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.45000	102.77893	9.05500	104.70660			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.01919		100.06726			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.53500	104.47387	7.58500	104.42331			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	101.04255		101.02370			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.21150		101.19109			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.96392		101.95397			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	101.07690		101.05779			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.39293	100.00000	4.38321			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.93487	100.00000	5.92180			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	76.27013		76.25007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	155.49683		150.87620			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	155.54023		150.91785			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.02982		100.07560			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.65085		100.63246			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.65085		100.63246			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	101.07690		101.05779			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.53393		100.51518			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.02639		100.07291			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.02558		100.07227			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.16663		101.23001			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.42752		100.40771			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.16691		101.23032			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	99.87454		99.85367			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.81852		103.79752			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.13844		100.18532			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.48080		100.52839			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.90589		99.95178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.03025		100.07594			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	100.14461		100.19378			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.01248		100.06195			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.02825		100.07441			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.80892		100.79180			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.01741		100.06585			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.01508		100.06401			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.01960		100.06758			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.02798		100.07419			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.02321		100.07042			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.01782		100.06618			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.01933		100.06737			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.66468	10.23000	102.63685			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.02064		100.06838			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.01851		100.06672			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.05453		100.09520			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.22876		100.18292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166	On 20/03/2014	Spot Bond	0.00000	100.08385		100.06707			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.58500	101.09327	9.15500	103.02850			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.02750		100.07380			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.43779	1.75000	107.39066			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.01919		100.06726			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.01927		100.06729			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.09554		100.07641			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.09884		100.07906			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.09222		100.07376			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.09049		100.07238			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.09818		100.07853			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.09487		100.07588			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.10215		100.08170			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.09554		100.07641			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.09951		100.07958			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.69342		101.67480			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.09818		100.07853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.02505		100.07186			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.03069		100.07628			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.03244		100.07766			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00623		100.05596			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.01202		100.06157			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.01834		100.06656			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.02039		100.06818			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.03294		100.07806			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.10188		100.08149			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.10941		100.08750			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.09619		100.07694			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.10835		100.08667			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.10874		100.08698			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.10941		100.08750			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.86460		87.84722			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.10413		100.08329			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.10413		100.08329			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	114.74707		111.33349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	115.57208		112.13381			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.08956		100.07164			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.08863		100.07090			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.95870		100.94302			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.60649		100.58933			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.03126		101.01631			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.22212		100.20732			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.02834	100.00000	6.01374			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.61208		100.59437			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.68249		100.66273			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.72933		100.70823			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.23894		101.21941			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.37799		101.35638			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.56327		101.53890			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.07501		101.05714			0.00	0	1,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.21000	97.06005	7.77000	98.10945			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.42432		101.40058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.68033		101.65227			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.80500	101.36055	8.37500	103.25055		64,338,135,000.00		7,307,000	1,793,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000	116.47545	8.98000	119.13827			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.45516	100.00000	47.66171			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500	111.11795	7.19500	112.01204		5,318,720,000.00		704,000	7,297,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.57850	100.00000	45.46687			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.23804	100.00000	13.20873			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.19699	2.86000	150.91291			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.20000	128.80766	4.15000	128.78276			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	101.19527		101.17854			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.99205		100.97747			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.27075		100.25543			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.28279		100.26680			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.22470		100.20721			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.96672		99.94945			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.05500	105.31632	8.62500	107.11707		18,110,000,000.00		2,000,000	1,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.21414		101.19537			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.26673		101.24718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.37288	100.00000	65.21277			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.94677		100.92901			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.48000	111.25445	7.12000	112.01753			14,960,000.00	2,000	2,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.85791		99.83733			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.13194		100.11293			0.00	3,600,000	900,000.00
BAW5	On 15/09/2013	Spot Bond	6.77000	102.59461	6.82000	102.56438			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.87217		99.85360			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.61500	103.30970	7.48500	103.44553			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.01500	105.47374	8.58500	106.99116			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.97217		100.95356			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.25017	101.63111	10.87206	102.14388			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	99.84396		99.81770			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.17000	100.18045	10.83949	100.54263			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.21394	100.09442	10.87246	100.47140			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.84381		99.81754			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.25802	99.94755	10.91102	100.36447			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.24448	98.21250	11.80671	99.68376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.83983		99.81290			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.83983		99.81290			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.83990		99.81297			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.50017	99.12875	11.12206	99.62734			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40963	99.94046	11.04328	100.42307			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.17000	100.18045	10.83949	100.54263			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.39615	100.01580	11.00076	100.58730			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.58189	99.50317	10.18310	100.12610			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.84863		99.82316			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.84258		99.81639			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.84258		99.81639			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.85159		99.82690			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.84277		97.84277			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.81552	99.23578	10.58971	99.64559			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.80000	97.60581	11.36000	98.95877			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.05030		100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	94.88452	10.22500	96.28344			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	92.44366		92.44366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	0.00000	99.89386		99.87590			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.86394		99.84102			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	99.87407	12.22500	99.84889			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.84504		99.81926			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.47500	95.07810	11.02500	96.55729			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.84995		99.82499			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.84585		99.82021			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.84585		99.82021			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.61694		100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.85192		99.82728			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.88848		99.86992			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.25017	101.54643	13.87206	102.03995			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.55641	99.22467	15.14727	100.28277			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.46153	99.35797	14.03967	100.07330			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.79263		99.75815			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.79263		99.75815			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.79263		99.75815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.78444		99.74860			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.73040	100.00000	8.71384			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.46225	100.00000	18.41703			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.80272	100.00000	16.76156			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.37205	100.00000	10.34665			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.37343	100.00000	10.34830			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.54031	100.00000	12.50959			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.86596	100.00000	10.83935			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.53579	100.00000	60.42094			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.07288		101.05618			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	99.84001		102.30499			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	99.83602		102.36174			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.76000	169.70757	1.51000	171.81420			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000	134.67176	7.90000	142.14132			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000	134.99309	7.90000	142.41348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.66500	96.98903	8.28500	100.07395			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.07899		101.05619			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.71966		101.69910			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.69566		100.67602			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	102.12762		102.11357			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.94811		100.93096			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.34880		100.32892			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.02160		100.06913			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	57.52170	100.00000	57.38235			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	98.49136	100.00000	98.23881			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.20500	97.52058	7.77500	99.14109		49,230,000,000.00	6,000,000	55,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.23999		102.22792			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.15624		101.13803			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.18242		101.16379			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.26964		101.24963			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.35684		101.33545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.60059		101.57534			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.44750	100.00000	6.43171			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.96640		100.94894			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.01973		101.00131			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.04257		101.02374			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.05019		101.03122			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.14154		101.12092			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.26325		101.24043			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.30677	100.00000	6.29132			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.30677	100.00000	6.29132			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.12161		100.10408			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.13207		100.11305			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.13492		100.11550			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.79500	102.43131	8.35500	103.79281			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.14347		100.12283			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.15855		100.13576			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.60482	100.00000	3.59609			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.60482	100.00000	3.59609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.86000	107.41728	6.73000	107.53900			41,160,000.00	6,000	500,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.85947		100.84374			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.43137		99.41640			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.98752		98.97326			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	98.28958	100.00000	75.41322			0.00	935,000,000	789,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.53681		100.52127			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.88540	100.00000	6.86871			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.64629		100.62749			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.53869		100.52309			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.56976		100.55327			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.62617		100.60805			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.86012		100.83522			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.24927		101.21305			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	99.89950		99.88248			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.02729		100.07365			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.15788	100.00000	11.13056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	7.43500	108.92386	7.30500	109.07578			8,111,585,000.00	1,091,000	811,000.00
CBL08	On 02/11/2016	Spot Bond	9.66500	114.48425	9.23500	115.76809			19,330,000.00	2,000	2,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.59503		101.56671			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	102.09076		102.07422			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.36500	104.24956	8.93500	105.31051			46,825,000.00	5,000	7,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.36500	103.20389	10.93500	104.84447			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.42331		101.39661			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.61500	104.30550	11.18500	106.02658			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.98795		100.96949			0.00	0	5,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.55500	100.58984	9.12500	101.94672			47,775,000.00	5,000	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.86697		100.84027			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.05500	99.44978	11.62500	101.22338			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.02599		101.00674			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.28774		100.26117			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.91069		100.89221			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	10.23500	92.72615	9.85000	94.48826			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11000	115.31942	9.73000	117.93128			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.96000	111.29585	9.58000	114.00279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.40000	115.40643	9.02000	118.32541			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.42437		100.39560			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.91500	103.18038	11.48500	104.14479			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.94487		100.92206			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.29649		102.26014			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.64357		102.60166			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.43325		100.41000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.55430		100.53169			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.23254		101.19781			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	99.88819		99.86929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	101.21900		101.18465			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.02047		100.06825			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.01570		100.06449			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.29054		101.25418			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.66026		100.64050			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.62986		100.61100			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.61485		100.58980			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.02523		100.07202			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	11.01500	104.34542	10.65500	104.40301			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.59500	102.96067	8.23500	103.02453			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.91838		100.89249			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.05468		100.09535			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.40296		100.44715			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.40296		100.44715			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.88753		100.86608			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.51305	100.00000	20.46335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		20.34654	100.00000	20.29725			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.02987		100.07567			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.37959			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		65.97549	100.00000	65.81391			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.62737		101.68263			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.17557		100.15036			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		99.83666	10.11000	99.80947			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.17557		100.15036			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.44268		101.42396			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.26347		100.22571			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.14873		100.16970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	112.31692	2.76000	112.26449			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	112.29836	3.14000	112.24477			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.60362	8.25000	102.58109			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.17557		100.15036			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.17557		100.15036			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.89616	3.10000	111.84303			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	111.67802	2.40000	111.62709			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.07487		100.11119			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.06675		100.10484			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.28818		101.27018			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.30637		101.28811			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.35500	102.05467	7.99500	103.06595			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.35663		101.33804			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.33615		101.31784			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.21549		101.19621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	101.22606		101.20673			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.40500	102.22133	8.04500	103.23512			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.40500	102.22133	8.04500	103.23512			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.45500	101.03469	8.09500	102.08398			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.03259		100.07782			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.04421		100.08699			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.21489		101.19612			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.21489		101.19612			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	59.95331	100.17539	59.80785			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.18974		100.16251			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.76476		100.74625			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.03430		100.07919			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.57980		100.56131			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.62043		100.60065			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.10155	9.35000	103.07552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	103.10155	9.35000	103.07552			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.52604		100.50756			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.52761		100.50908			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.98250		100.95129			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.19282		100.17499			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.96274		100.93216			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	99.98334		99.96658			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	99.98334		99.96658			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	99.98334		99.96658			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	99.98334		99.96658			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	99.98334		99.96658			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	99.98286		99.96561			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.98189		99.96384			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.98189		99.96384			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.98189		99.96384			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.98189		99.96384			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	99.98189		99.96384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	0.00000	99.98175		99.96357			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.38500	103.51628	8.95500	105.40708			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.05127		100.09263			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.62028		100.60283			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.11617		100.09955			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.11617		100.09955			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.06874		101.04938			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.04822		100.09017			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.90373		100.87510			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.06844		100.10613			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.09421		100.07535			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.09354		100.07482			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.02519		100.07198			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.62339		100.60471			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.70978		100.68719			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.64388		100.62131			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.02492		100.07176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.12976		100.10378			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.34160		100.32213			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.06718		100.05044			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.96654		99.94978			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.09089		100.07270			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.10611		100.08487			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.10611		100.08487			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.10611		100.08487			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.10611		100.08487			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.88120		100.86172			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.50036		100.48073			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	99.97873		99.95759			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.97873		99.95759			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	99.97901		99.95814			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.87446		99.85327			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.97901		99.95814			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.69210		99.66947			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.04031		100.08391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	0.00000	99.87450		99.85331			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.87450		99.85331			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.86798		99.84602			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.19684	100.00000	6.18182			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.10742		100.08592			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		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	107.73697		107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.89083		100.86934			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.85000	93.47166	10.46500	95.59520			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.37000	95.05133	10.98500	97.17279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	99.87454		99.85366			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.11098		100.08877			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.86830		100.84735			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.20212		101.18244			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.20481		101.18297			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.31987	8.80500	101.29615			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.09619		100.07694			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	101.27925		101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.10109		100.08086			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.10307		100.08244			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.11072		100.08856			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.68186		100.66091			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.94624		100.91623			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.94624		100.91623			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.94624		100.91623			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.09343	100.00000	1.56250			0.00	0	50,000,000.00
CLN333	On 21/06/2014	Spot Bond	100.00000	49.32707	100.00000	49.17306		10,000,000,000,000.00	100,000,000	100,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000	26.47277	100.00000	26.41353				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.47277	100.00000	26.41353				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.65357	7.01000	36.64677				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	137.01868		144.84386				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	0.00067	100.00000	0.00067				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00067	100.00000	0.00067				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.66500	124.43401	8.28500	127.36673				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000	134.67176	7.90000	142.14132				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000	134.99309	7.90000	142.41348				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.78365		83.76450				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.64499		83.62568				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.55108		101.53024				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.55108		101.53024				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.03391		100.07885				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.02636		100.07290				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.02791		100.07412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.55098		101.53020			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.09818		100.07853			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.20212		101.18244			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.08837		100.07068			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.90500	108.49444	8.54500	109.12753			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.15500	99.87646	8.72500	101.54458		18,310,000,000.00		2,000,000	1,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.14500	113.36895	9.76000	115.96351			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.35500	105.82654	7.99500	106.61951			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.73500	108.31477	9.35000	110.45292			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.15000	95.68512	9.77500	97.88730			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000	96.43262	10.63000	99.08307			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.01000	89.26383	10.63000	91.81354			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.49796		100.47915			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.52771		100.50850			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.40540		100.38660			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.96877		100.95060			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.46087		101.44596			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.17727		100.16250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	12.62500	88.50592	12.21000	96.52269			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.07947	100.00000	11.04488			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.92937		100.91287			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.30000	97.04725	7.86000	98.53232			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.82377		100.80932			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.19176		102.16540			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.30518		102.27741			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	102.07815		102.05319			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.35500	103.75466	6.99500	103.79670			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.15500	121.08049	6.79500	122.13470			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.40000	108.83404	8.01500	110.82274		43,520,400,000.00	5,181,000	40,198,000.00	
DV23	On 27/02/2023	Spot Bond	8.82000	110.80898	8.44500	113.35151		81,761,400,000.00	9,270,000	94,117,129.00	
E170	On 01/08/2020	Spot Bond	8.05000	134.39854	7.66500	136.82688			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	105.48431		108.31053			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.60489		100.58025			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.65558		100.62889			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.68895		100.66091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000	102.36063		102.34329			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	130.81686	-0.30000	130.76677			0.00	0	20,200,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	110.90155	2.04000	114.75057		185,600,000,000.00	80,000,000	15,070,000.00	
EL29	On 19/11/2029	Spot Bond	2.37000	97.98123	2.09000	101.82969			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.58500	109.23397	9.20000	111.24281			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.48500	109.70633	9.10000	111.87148			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000	101.33004	9.68000	103.82235			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.66500	93.88724	10.31000	95.45316			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.64591		100.62766			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.78589		100.76960			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.51158		100.49696			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	52.96843	100.00000	52.84012			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	88.63330	100.00000	88.42426			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	84.45763	100.00000	84.26784			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.90962	3.00000	126.84970			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.31500	102.61533	10.95500	103.23247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	105.29570		105.28981			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.30983		101.28813			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.61770		101.59635			0.00	0	4,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.97500	96.86408	9.54500	98.41267			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.81537		100.79410			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.74669		100.72719			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.72455		100.70573			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.83121		100.80953			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.80297		100.78211			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.66200		100.64470			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.68850		100.67051			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.70973		100.69119			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.66519		100.64780			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.66693		100.64961			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.69838		100.68024			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.79500	104.36796	6.43500	105.08089			951,300,000.00	140,000	40,170,000.00
ES18	On 20/04/2018	Spot Bond	7.76500	107.52474	7.30000	109.43235			312,999,385,000.00	40,309,000	203,110,265.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.36000	114.82502	7.98500	117.45072			1,772,320,000.00	212,000	246,810,000.00
ES26	On 02/04/2026	Spot Bond	8.84500	94.25610	8.46500	97.01443			125,705,140,000.00	14,212,000	59,920,000.00
ES33	On 15/09/2033	Spot Bond	9.59000	83.54179	9.31000	85.68197			11,633,168,680,000.00	213,052,000	1,049,485,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.59465		100.57568			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.25731		101.23791			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.36664		101.35085			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.19322		100.17836			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.66677	100.00000	11.63851			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.35331	100.00000	11.32581			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.77451		100.75530			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.80231		100.78243			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.89122		100.86915			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.94119		100.91788			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.40500	104.30684	7.04500	104.70838			19,430,720,000.00	2,624,000	7,979,000.00
FRB05	On 21/12/2018	Spot Bond	9.45500	96.07326	9.02500	97.83341			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.23783		100.22150			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.23776		100.22143			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.19348		101.17372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	101.57177		101.55983			0.00	0	600,000.00
FRBC21	On 21/12/2018	Spot Bond	11.25500	103.11798	10.82500	104.86658		22,510,000,000.00		2,000,000	1,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.42696		98.38919			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	75.19674	100.00000	74.99913			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.25898		103.25898			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	123.36872	1.80000	127.11678			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.79000	269.85712	1.64000	273.15411			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	141.32264	2.59000	146.12172			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000	193.30005	2.54000	193.21111			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.56500	115.64775	7.20500	116.40960			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.16429	100.00000	31.09569			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.16429	100.00000	31.09569			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12500	55.23782	8.12600	55.22137			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	34.81161	9.50400	34.80255			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.56863	9.74000	33.55973			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	100.01140	100.00000	99.74399			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.54819		100.53217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	0.00000	100.94555		100.91551			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.09742		100.12918			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.03355		100.07862			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.91804		100.88887			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.91804		100.88887			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.55135		100.52597			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.90169		100.87304			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.04754		100.08963			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.18369		100.15733			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.02994		100.07573			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.04105		100.08451			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.12780		100.10222			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.18086		100.15489			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.10941		100.08750			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.13434		100.10745			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.14542		100.11631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.10373		100.08297			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	107.26453		107.23651			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.16087		100.12865			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.10742		100.08592			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.12728		100.10180			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.15218		100.12171			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.11493		100.09193			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.12282		100.09823			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.14451		100.11557			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.13395		100.10713			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.15088		100.12067			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.16023		100.12813			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.14412		100.11526			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.13957		100.11162			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.12479		100.09981			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.12243		100.09791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	0.00000	100.15427		100.12337			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.15231		100.12182			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.14698		100.11756			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.15452		100.12358			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.13068		100.10452			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.75910	100.09221	10.73302			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.09646		100.07715			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.16191		100.12948			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.04671		100.08894			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.06217		100.10116			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.84057		100.81385			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.05586		100.09618			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.03825		100.08228			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.03964		100.08338			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.02895		100.07494			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.10149		100.08117			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.13630		100.10901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000	101.31601		101.30010			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.22731		100.21057			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.31601		101.30010			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.21489		100.19816			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.09951		100.07958			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	106.71830	13.22500	106.75865			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.09315		100.07450			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	101.27008		101.25472			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	101.27008		101.25472			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.09328		100.07460			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.07333		100.11003			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.09805		100.07842			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	91.52815	3.29500	93.33855			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.10281		100.08223			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.10281		100.08223			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.74061		100.71977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	99.87454		100.70891			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.29199		98.27176			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.32174		100.29241			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.36554		101.34401			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.03858		100.08254			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.03799		100.08207			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.31819		101.29637			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.44949		98.42908			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.02119		100.06884			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.14668		101.12633			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	112.37970	3.04000	115.74185			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.04012		100.08376			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.04134		100.08472			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	112.54778	3.02000	115.91581			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.53000	118.56774	0.48000	118.59335			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	112.37970	3.04000	115.74185			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.46000	122.75268	1.46000	122.69973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	1.58000	124.31963	1.53000	124.46580			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.30481		101.28166			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.47484	100.00000	20.42524			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.23327		100.19986			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.20295		100.17384			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.38949	4.73000	110.33221			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.20672		100.17708			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.02444		100.07138			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.03935		100.08315			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.07608		100.11210			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.05930		100.09890			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.05419		100.09487			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	100.18785		100.16089			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	98.24381		98.27851			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	102.24119		102.22333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	100.95243		100.92217			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.94011	100.00000	7.92087			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.69406		100.67431			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.82000	101.37801	10.68500	101.36276			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.62373		100.60128			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.63000	101.74677	7.49500	101.74023			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.34619		100.31442			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.92467		100.90732			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	101.07892		101.05868			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	101.26818		101.24440			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.38690		101.36089			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.65000	139.22252	3.60000	139.26915			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.61859		100.60409			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	103.11295		103.09859			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	102.23525		102.22145			0.00	0	1,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.88424		103.87741			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.46337		103.45948			0.00	0	10,991,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.12539		103.12867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.14368		102.12659			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000	258.61903	2.15000	261.74733			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.80000	269.63120	1.65000	272.92480			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.52000	253.94530	2.37000	257.00367			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	119.96557	2.17000	123.59373			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.06905		101.05008			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	118.06758	1.77000	123.51174			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.32652		101.30525			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.48518		101.46591			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	101.15964		101.13789			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.95149		100.93220			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.01744		100.00003			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.00000	88.76719	2.75000	93.41939			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.84989	100.00000	0.84783			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.99835	104.97509	12.96547			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.85491		100.83647			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.90958	101.07593	16.86822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.44380	100.44759	9.42083			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.19027		100.17438			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.41495	100.76967	15.37735			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	101.01945		101.00282			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.90760		100.88844			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	102.17943		102.15017			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.87512		100.86088			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.62000	97.06137	2.37000	102.26136			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.85928		100.83435			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.18200		100.16663			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	99.91555		101.13589			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000	104.22450	2.01000	106.32723			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.06900		98.06791			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	103.90622	2.04000	106.00158			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.59212		100.57060			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.25274		100.23870			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.00000	335.95785	1.85000	340.04567			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.16905		100.15496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	100.00000	49.32707	100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.13000	105.33354	6.05000	105.40854			3,739,300,000.00	610,000	1,110,000.00
FRX15	On 14/03/2015	Spot Bond	6.68500	105.73491	6.37500	106.22607			54,061,595,000.00	8,087,000	13,009,000.00
FRX16	On 15/09/2016	Spot Bond	7.68500	103.08311	7.29500	104.17211			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.17500	103.47612	7.77500	104.88202			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.35500	110.38577	7.91500	112.18216			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.99000	101.03347	8.53500	103.21704			18,024,950,000.00	2,005,000	2,005,000.00
FRX23	On 28/02/2023	Spot Bond	9.97000	88.85587	9.35500	92.34317			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.94000	105.89855	9.35000	110.12238			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.64500	94.19443	10.11000	98.22583			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500	78.84058	10.19500	80.90917			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.57724		100.54792			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.54084		101.52161			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.43707		101.41774			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.36500	102.29343	8.93500	103.63172			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	100.81852		100.80390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT25	On 15/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	99.24853		99.23408			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	98.79536		98.78085			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	98.79661		98.78211			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.55201		99.53756			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.75478		99.74036			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.68266		99.66823			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	99.46530		99.45085			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	99.37860		99.36414			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	101.22933		101.21278			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.60288		101.58135			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	101.03367		101.01649			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.05848		101.04088			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.10643		101.08803			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.97766	100.00000	2.97107			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.16592		101.14652			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.24849		101.22771			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	0.00000	100.27328		100.25461			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.46121		101.44671			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.28444		101.26541			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.12816		100.10969			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.45931		101.44254			0.00	0	500,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.25181		100.23331			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.96800		99.95201			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.01842		99.99993			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.20925		101.19016			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.21920		100.20071			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.97610		100.95778			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	101.00475		100.99019			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.78633		100.77177			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	101.06882		101.05191			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	101.06882		101.05191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.48548	100.00000	103.22013				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	101.21145		101.19193				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.24796		101.22788				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.93627	100.38974	7.58312	101.18128				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	101.12760		101.11003				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	101.25714		101.23693				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.31190		101.29085				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.28911	117.06290	7.93627	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	101.20352		101.18509				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	101.33937		101.31791				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.39409		101.37179				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.73953	114.94363	8.38707	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	101.47275		101.45127				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.44896		101.42585				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.49451		101.47069				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	101.58589		101.56071				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	101.95073		101.92001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	101.31752		101.29724			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.46855		101.44689			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.52654		101.50405			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21000	112.05233	7.82500	114.20151			57,470,000.00	7,000	31,007,000.00
HWAY23	On 07/12/2023	Spot Bond	1.57000	274.88507	1.42000	278.25784			0.00	0	76,100,000.00
HWAY24	On 07/12/2024	Spot Bond	1.55000	275.34769	1.40000	278.72743			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56500	100.85319	9.28500	103.34100			19,130,000.00	2,000	12,002,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56000	100.85689	9.28000	103.38269			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000	108.68647	1.40000	113.19949			1,567,251,342,000.00	870,695,190	885,517,000.00
I2038	On 31/01/2038	Spot Bond	2.45000	102.70279	2.20000	107.53982			1,080,342,053,000.00	440,955,940	707,875,920.00
I2050	On 31/12/2050	Spot Bond	2.63000	102.24547	2.33000	109.92580			720,935,100,300.00	274,119,810	326,687,420.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.75000		92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.45500	107.51018	7.09500	108.07992			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.63381		101.61848			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.45600		100.43980			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	99.94865		99.93140			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.25205		100.23476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19		On 15/03/2014	Spot Bond	0.00000	100.66722	100.65160			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	7.06000	103.57742	7.11000	103.52265		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.95500	106.35364	7.59500	107.22400		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.71500	107.59403	8.28500	109.27348		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.99000	102.64119	7.04000	102.58203		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	101.09514		101.07789		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.61665		100.59921		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.50000	109.88192	3.45000	109.88991		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.77500	104.24430	7.41500	105.22702		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.89293		100.87582		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.95055		100.93235		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.30000	127.72337	0.30000	127.67236		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.17000	123.64947	1.77000	127.40743		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	99.88543		99.86873		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.28002		101.27219		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.41500	103.34148	7.98500	105.01257		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.30543		100.28842		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.89799		101.89247		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.70207		100.68465			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88500	96.30583	8.45500	98.09778			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.30000	93.32060	8.91500	95.06084			18,600,000.00	2,000	2,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.37254		100.28691			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.51500	97.11627	8.08500	98.72344			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00196	100.00000	0.00195			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.90815	5.00000	100.89453			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.90815	5.00000	100.89453			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.99783	5.00000	101.98392			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.90815	5.00000	100.89453			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.11469	4.00000	101.10380			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.78474		100.76107			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.73253		100.70943			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.85651		99.83263			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.45500	110.16110	9.09500	111.03792			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.88511		99.86567			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.88511		99.86567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000	100.81545		100.79417			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49023	100.00000	7.47208			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.86023		101.83010			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.46940		101.43950			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	101.26049		101.23072			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.45500	101.57773	9.09500	102.11310			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.45459		100.43857			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.64003		100.62460			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.83929		98.82439			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.14390		100.11490			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.09825	100.00000	4.08457			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	
INA335	On 27/08/2013	Spot Bond	5.40000	99.07655	5.40000	99.06203			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.97500	5.40000	98.96051			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.68852	5.45000	98.67398			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.57232	5.45000	98.55782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.82769	5.25000	99.81336				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.25000	99.72746						0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.52758	5.25000	99.51334				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.31581	5.35000	99.30135				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.21471	5.35000	99.20028				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.11381	5.35000	99.09942				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.79043	5.45000	98.77586				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.84408		100.82827			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	99.86797		101.90760			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.25017	100.95955	10.87206	104.32049			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.25017	99.47775	10.87206	102.67434			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.01998		99.99987			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.39143		100.36482			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.01986		100.00020			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.46117	6.50000	101.44343			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.10611		100.08487			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	99.95062		101.52727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On 28/08/2013	Spot Bond	0.00000	100.41084		100.39596			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.44524	100.00000	22.39087			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	101.25859		101.24337			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	101.25859		101.24337			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.54277		100.52751			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.54277		100.52751			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.64981		100.63451			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.75707		100.74173			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40994		99.96201			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.40557		100.39088			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.42927		100.41359			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.26255		100.24769			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.26448		100.24951			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.19279		100.17523			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.10118		100.08672			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.08672		100.07225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond	0.00000	101.14265		101.12664			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	101.07959		101.06500			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.14910		101.13220			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.40557		100.39088			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.20808		100.19322			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.07295	100.00000	77.21559			0.00	100,000,000	100,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.94971		100.93289			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.94971		100.93289			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.32355		101.30357			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.63570	100.00000	60.48881			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	99.85159		102.04839			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.75750		101.72569			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.43730		100.41606			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.27490		101.25600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.30392		101.28461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	101.32331		101.30372			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.46500	102.80298	8.10500	103.94658			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.08500	103.56583	6.95500	103.64280			21,255,000.00	3,000	3,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.45842		100.44180			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.96500	105.17154	8.53500	106.68364			17,974,825,000.00	2,005,000	13,505,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.82622		101.45689			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.66482		100.64153			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.02078		100.00026			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.63500	103.51247	8.27500	104.15275			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.32102		102.38339			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.40773		100.38582			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	113.90283	2.86000	117.31826			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.05000	122.79559	3.77000	126.85606			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.42298		100.40696			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.85961		99.83930			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.57180		101.55029			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.56180		101.54257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.27264		100.25145			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.96030		99.94044			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	101.06344		101.04781			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	90.57091	3.40000	92.35942			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	94.57016	3.40000	96.83150			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.30651		100.28410			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.54762		100.53222			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.22196		100.20686			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.95500	108.45701	11.52500	110.05289			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.36222		101.33759			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.05000	122.79559	3.77000	126.85606			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.88506			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.79903	5.25000	99.78471			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.49910	5.25000	99.48486			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.38815	5.35000	99.37367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 08/08/2013	Spot Bond	5.35000	99.28690	5.35000	99.27246			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.18586	5.35000	99.17144			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.08502	5.35000	99.07064			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	98.98439	5.35000	98.97003			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	98.86334	5.45000	98.84875			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.76129	5.45000	98.74673			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.65945	100.00000	80.75221		773,900,000,000.00	142,000,000	80,000,000.00	
IVA339	On 26/09/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	99.81684		99.79804			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.84166		100.82179			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.04581		101.02725			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.05374		101.03503			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.98371		100.96625			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.85225		101.39728			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.12534		100.10728			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.91092		100.89472			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.87228		100.85678			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.73159		100.71573			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.63607		100.61998			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.60165		100.58462			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.66473		100.64483			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.44985		100.43145			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.84391		100.82808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	0.00000	100.90124		100.88627			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	88.03828	100.00000	87.82816			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.88055	100.00000	58.73634			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.66881	100.00000	55.53395			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	55.37738	100.00000	55.20448			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.07017		101.05083			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.37370	100.00000	9.35099			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.38847	100.00000	30.31405			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.32316		101.30358			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.39669		101.37605			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	37.69595	100.00000	37.57826			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.46318		102.44136			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.24762		101.22422			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.66000	141.35317	8.28000	145.35382			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.48941		101.47370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.57310		100.55821			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.06500	98.05667	8.63500	99.46046			99,715,000.00	11,000	1,900,000.00
LGL03	On 03/04/2018	Spot Bond	9.11500	96.10393	8.68500	97.67629			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.70590	8.00000	100.68443			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.33183		100.30391			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.70500	98.24048	11.34500	98.95697			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.36387		100.33326			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.84381		100.82797			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	101.17236		101.15626			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.76397		99.74922			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.57075		99.55644			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.31690		99.30267			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	98.90377		98.88954			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.34261		101.32274			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.84617		100.83029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	101.33600		101.31868			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.19940		101.18122			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.25638		100.24126			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.16263		101.15550			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.28574		100.27043			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	99.95686		99.94233			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.15153		100.13655			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	101.11552		101.09573			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.94913	100.00000	62.79496			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.94069	100.00000	59.79548			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.45274	100.00000	65.29243			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.06464	100.00000	33.98212			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.39595	100.00000	29.32474			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.12467	100.00000	21.07350			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		400,000,000,000.00		4,000,000	1,000,000.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846		60,000,000,000,000.00		600,000,000	388,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.80500	102.73369	8.37500	104.67016			8,805,000.00	1,000	1,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.23689		100.21692			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.20147		100.18447			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.21915		100.20066			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.38476		101.36732			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.39546		101.37789			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.44892		101.43067			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.15064		103.13134			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.31208		103.29176			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.20000	102.98146	7.77000	104.19302			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87500	106.40404	8.44500	108.27121			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.56000	107.30669	9.17500	109.56130			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.37500	104.23007	6.24500	104.39774			82,875,000,000.00	13,000,000	24,492,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.01360		100.06282			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.01702		100.06552			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66000	102.87754	9.26500	104.73806			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.60500	104.13553	7.24500	104.85155			22,815,000.00	3,000	24,500,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.46465		100.44571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	9.12500	99.48607	8.69500	100.86002			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.44432					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.82500	99.45964	8.39500	100.84285		13,184,550,000.00	1,494,000	2,609,000.00	
MTN02	On 13/07/2014	Spot Bond	6.85500	107.90381	6.72500	108.01710		47,985,000.00	7,000	1,900,000.00	
MTN03	On 13/07/2015	Spot Bond	7.65500	107.38524	7.29500	108.05210		0.00	0	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	8.77000	109.10471	8.34000	110.57351		35,080,000.00	4,000	1,100,000.00	
MTN05	On 28/10/2013	Spot Bond	6.37000	101.68180	6.42000	101.64727		0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.80254		99.78844		0.00	0	0.00	
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.56277		99.54866		0.00	184,000,000	46,000,000.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.46731	100.00000	6.45164		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17134	100.00000	0.17092		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	6.77133	100.00000	6.75492		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	6.85424	100.00000	6.83764		0.00	0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.29868	100.89771	6.28329		0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.38255	100.61875	6.36700		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.67710	100.66070			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.68393	100.66736			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.70101	100.68403			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.71251	100.69525			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.72503	100.70747			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.73639	100.71856			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.74192	100.72396			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.81052	100.79091			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.89024	100.86871			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17134	100.00000	0.17092		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17134	100.00000	0.17092		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.00000	96.18811	8.62500	98.47556		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.47767	101.46217			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.38537	101.36985			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.76233	100.74567			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.45371	102.44801			0.00	0	500,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.98974	100.97450			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.51224	100.49422			0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.65500	108.71560	7.29500	109.44896			30,620,000.00	4,000	2,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.54561		100.52683			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.05500	114.21603	8.62500	116.36350			36,220,000.00	4,000	1,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.86000	31.05579	10.45500	32.36331			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.70500	105.04076	7.34500	105.63600			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.26621		101.24585			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.33912		101.31766			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.85000	103.20619	6.90000	103.15089			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.41430		100.39994			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.90500	105.89602	7.54500	106.77252			55,335,000.00	7,000	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.01651		100.00004			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	100.56687		100.54698			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.94164		99.92213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.53433		101.51443			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.39687		101.37623			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.42033		100.40084			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.59075		83.57227			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.39638		100.37799			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	101.13543		101.11663			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.24338		101.22279			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.06900		101.05003			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.44931		101.42792			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.61181		79.59270			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.44415		100.42670			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.61801		100.60206			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.36878		100.35211			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.86186		99.84461			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.78887		100.76931			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.02141		100.06898			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.01596		100.06468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.46624		101.44688			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.01262		100.06204			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.08198		100.06558			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.08193		100.06552			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.40500	107.09481	8.04500	107.81372			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.63500	103.52945	5.50500	103.54570			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.63500	104.71207	6.50500	104.77271			0.00	0	600,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.20167		101.18609			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.21500	112.41477	11.78500	114.18320			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.40311		110.47039			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.49386		100.46992			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.91000	158.60147	1.66000	159.83444			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.70000	107.29553	8.31500	109.34428			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.20961		100.19328			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.18911		100.17335			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.18911		100.17335			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34000	106.48511	8.94500	108.54761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.59568		100.57783			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.02117		101.00552			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.56444		100.54751			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.55882		100.54206			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.58192		100.56447			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54000	107.49717	9.14500	109.96031			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.60502		100.58689			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.58197		100.56452			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.59574		100.57789			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74000	106.45266	9.34500	108.48749			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.64189		100.62266			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.61424		100.59584			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.60496		100.58683			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.77960		100.75630			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.72358		100.70194			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.62339		100.60471			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.57500	134.78996	3.52500	134.74773			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.90500	105.21118	6.54500	105.49427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.54500	116.65772	8.11500	118.67366			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.81500	123.40576	8.43000	126.18146			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.80500	167.69798	1.55500	171.07349			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.34000	124.36000	8.96000	128.01486			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.24435		101.22474			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.21099		101.19187			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.36076		101.34585			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.99690		100.97887			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.94203		100.92618			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.88966		101.87450			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.01758		100.00013			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.58924		100.56794			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.76027		100.73277			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.40750	100.00000	16.36776			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.97401	100.00000	21.92020			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.02516	100.00000	21.97122			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.05585	100.00000	22.00182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.79231	100.00000	22.73650			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.61062	100.00000	23.55280			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.72502	100.00000	28.65468			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.68500	106.18782	6.32500	106.96503		21,913,430,000.00	3,278,000	2,031,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.29736	100.00000	6.28210			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	95.49000		95.49000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	33.76700	100.00000	33.68430			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.08275	100.00000	9.06075			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	101.06768		101.05021			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.19283		100.17673			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	91.51812	100.00000	91.30178			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.66984		100.65527			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.48008		100.46553			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	99.95020		99.93348			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.71731		100.70156			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.11430		100.09796			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.11225		100.09620			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.28842		100.27277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.12624		100.10805			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.11896		100.10194			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.11467		100.09827			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.12417		100.10627			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.13343		100.11421			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.12455		100.10674			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.11914		100.10211			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.14137		100.12102			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.13106		100.11232			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.12436		100.10658			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.52324		101.50597			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.57215		101.55432			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.59415		101.57607			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.64304		101.62440			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.85312		101.83209			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.90195		101.88036			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.72981		100.71170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	101.11130		101.09120			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.46500	111.86078	6.09500	112.29871			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.25500	92.74503	6.12500	92.87292			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.08000	37.18496	7.70000	38.91405			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.45500	118.08898	6.09500	118.87622		141,989,594,938,125.00	996,838,875	7,337,891,724.00	
R158	On 15/09/2015	Spot Bond	6.46500	111.86078	6.09500	112.29871			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.35500	87.01734	5.99500	87.68137			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.46500	123.89000	6.09500	125.07045			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.28500	81.91917	5.92500	82.83353			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.58500	104.40889	5.45500	104.40706			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.26000	118.12984	7.88000	121.61346		155,727,266,180,500.00	853,179,925	4,559,612,879.00	
R187P	On 21/12/2026	Spot Bond	8.00000	34.71140	7.62000	36.45928			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.92000	32.45240	7.54000	34.21218			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.40000	278.84713	1.15000	284.67793		332,893,498,000.00	237,781,070	204,406,500.00	
R201	On 21/12/2014	Spot Bond	5.88500	104.12245	5.75500	104.29434		8,305,900,680,000.00	411,368,000	716,662,000.00	
R202	On 07/12/2033	Spot Bond	2.30000	200.43751	2.05000	208.12587		10,978,817,792,000.00	773,399,040	1,518,117,654.00	
R2023	On 28/02/2023	Spot Bond	7.95000	101.11339	7.57500	103.61192		29,063,199,780,000.00	655,748,400	4,291,212,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.26500	105.79605	6.83500	107.36524		30,187,822,232,500.00	155,240,500	6,339,812,000.00	
R204	On 21/12/2018	Spot Bond	7.45500	102.50467	7.02500	104.44435		33,893,364,660,750.00	546,393,650	6,448,233,898.00	
R2048	On 28/02/2048	Spot Bond	9.11500	98.93688	8.89000	101.23823		18,957,468,150,000.00	079,810,000	2,516,125,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	66.56435	100.00000	66.40134		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.57000	104.37158	5.62000	104.32832		818,790,000,000.00	147,000,000	2,499,000,000.00	
R207	On 15/01/2020	Spot Bond	7.65000	101.18545	7.26500	103.12059		17,835,571,080,000.00	331,447,200	4,445,501,105.00	
R208	On 31/03/2021	Spot Bond	7.73500	95.89971	7.35000	98.04893		29,119,786,650,500.00	764,678,300	0,638,244,226.00	
R209	On 31/03/2036	Spot Bond	8.99000	75.09007	8.71000	77.24575		63,397,155,461,000.00	051,963,900	9,709,376,000.00	
R210	On 31/03/2028	Spot Bond	2.15000	154.23713	1.87000	159.55603		331,533,934,500.00	154,201,830	478,212,000.00	
R211	On 31/01/2017	Spot Bond	0.35000	130.61219	-0.40000	130.78784		(4,830,826,000.00)	13,802,360	117,704,790.00	
R212	On 31/01/2022	Spot Bond	1.80000	127.17282	1.20000	133.07661		2,047,434,336,000.00	137,463,520	1,301,023,466.00	
R213	On 28/02/2031	Spot Bond	8.81500	86.09758	8.51000	88.50981		36,035,227,241,500.00	087,944,100	5,502,442,900.00	
R214	On 28/02/2041	Spot Bond	9.05000	76.30409	8.77000	78.55354		13,302,451,105,000.00	469,884,100	8,051,151,000.00	
R224C	On 15/09/2013	Spot Bond	5.64500	98.74769	5.51500	98.76144		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.74500	95.98856	5.61500	96.06186		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.85500	93.18639	5.72500	93.31616		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.51500	89.54287	6.15500	90.06796		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.35500	87.01734	5.99500	87.68137			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.27500	84.51579	5.91500	85.31005			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.28500	81.91917	5.92500	82.83353			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.65500	94.64768	5.65500	94.64768			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.92000	97.17868	5.79000	97.22392			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.94000	94.37488	5.81000	94.47805			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.89000	91.71909	5.76000	91.87752			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.42500	88.18018	6.06500	88.78012			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.29500	85.70391	5.93500	86.43853			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.27500	83.13687	5.91500	83.99619			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.33500	80.44437	5.97500	81.41754			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.24000	75.29894	6.81000	76.54310			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.29000	72.51113	6.86000	73.86205			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.46000	69.39111	7.03000	70.82932			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.44000	66.96674	7.01000	68.49686			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.42000	64.63953	6.99000	66.25401			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.41000	62.36620	6.98000	64.05680			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.61000	59.33332	7.22500	60.88110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	7.59000	57.24098	7.20500	58.84349			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.65500	54.87294	7.27000	56.51334			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.62500	52.97990	7.24000	54.66536			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.59500	51.16697	7.21000	52.89313			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.56500	49.43039	7.18000	51.19320			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.52500	47.81257	7.14000	49.61011			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.48500	46.26557	7.10000	48.09459			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.20000	41.34904	7.82000	43.03398			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.16000	39.89625	7.78000	41.59830			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.12000	38.50934	7.74000	40.22603			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.08000	37.18496	7.70000	38.91405			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.04000	35.91998	7.66000	37.65940			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.00000	34.71140	7.62000	36.45928			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.96000	33.55643	7.58000	35.31104			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.92000	32.45240	7.54000	34.21218			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.18964		100.16242			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.39688		101.37625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.72017		101.69490			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.62208		100.60026			0.00	0	19,900,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.77299		101.74832			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.87709	100.00000	11.84831			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.33868		100.32043			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.26283		100.24486			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.29133		100.27574			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.33615		100.31804			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.27247		100.25733			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	99.94908		101.57552			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.25560		100.23684			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.01685		100.00011			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.77083	100.00000	85.57545			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.01565		100.00000			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.27771		100.26310			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.24813		101.22847			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.65050		100.63210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond	0.00000	101.31124		101.29541			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.46372		101.45000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.93788		100.91886			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	101.12758		101.11293			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.60040		100.58575			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.39598		100.37759			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.80225		101.77650			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.82537		99.79633			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.72419		101.69280			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.53641		101.50848			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.53641		101.50848			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.41910		101.39774			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.66754		100.64696			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.26397		100.24345			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.54082		101.52012			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.94628		99.91960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	99.93956		99.90953			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.39143		100.36482			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	101.29574		101.27532			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.38391	12.35000	107.34837			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.32353		100.30151			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.71729		101.68602			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.89451	100.00000	12.86327			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.89451	100.00000	12.86327			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.30069		100.28016			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.53556		100.51377			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.64539		100.62278			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.22910	5.25000	102.21446			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98171	100.00000	0.97936			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.67268	100.00000	6.65634			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.83963	100.00000	9.81579			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.17154	100.00000	11.07959			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.50105		101.47016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	102.30942		102.26754			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.09500	106.56812	8.71000	108.76180		8,531,110,000.00		938,000	2,664,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.13227		96.53100			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.75500	109.96506	7.39500	111.07177			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.64213		100.62167			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.31500	101.85128	8.88500	103.38723			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.23238		101.21264			0.00	9,000,000	9,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.13968		100.11958			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	101.11413		101.09394			0.00	2,000,000	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.27191		101.25120			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.24683		101.22653			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.75500	104.09932	7.39500	104.72414		9,026,820,000.00		1,164,000	11,836,000.00
SBK9	On 10/04/2018	Spot Bond	9.05500	99.22002	8.62500	100.83130		43,029,360,000.00		4,752,000	6,848,000.00
SBK111	On 09/04/2014	Spot Bond	1.25000	132.47459	1.20000	132.46953			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	165.41495	-0.90120	165.35434			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.91500	114.89211	7.55500	115.64614			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.77500	115.19356	7.41500	115.95071			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.70500	115.34469	7.34500	116.10341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.66500	100.82312	8.23500	102.29628			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.85000	115.03194	7.49000	115.78742			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.81500	115.10732	7.45500	115.86358			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.12532		100.10726			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.27627		100.26368			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.02175		100.00003			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.85475		99.83624			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	99.83984		99.81944			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.29707	100.00000	91.07439			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.31500	104.33059	7.88500	105.85387			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.83249		100.81525			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.62425		101.60943			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.01699		99.99985			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.74185	100.00000	1.73800			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.01772		99.99991			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.38500	104.45621	9.00000	106.65372			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.91000	102.10535	9.53000	104.88586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.82428		100.80385			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.08741		101.07199			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.90696		100.55468			0.00	306,581,000	90,507,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.59027		100.57144			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.94500	100.41873	8.51500	102.35772			98,395,000.00	11,000	2,400,000.00
SBS3	On 25/05/2026	Spot Bond	8.96000	94.93042	8.58000	97.72398			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.43500	96.15088	9.05000	98.28855			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.63500	115.40296	7.27500	116.40462			15,270,000.00	2,000	2,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.52036	0.70000	122.47008			70,000,000,000.00	100,000,000	0.00
SBSI11	On 07/12/2023	Spot Bond	1.83000	268.95480	1.68000	272.23823			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.30000	127.72337	0.30000	127.67236			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.54000		105.87000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.63253	100.00000		5.61889			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.87000	125.25183	0.87000		125.19984			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.46117	6.50000		101.44343			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.11364			100.09282			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	99.95075			99.93420			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.94666			99.92875			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.11964			101.10873			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.36500	97.88830	8.93500		99.26981			18,730,000.00	2,000	2,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.99521			100.98086			0.00	743,600	25,185,900.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.40577			101.38687			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	100.00000	16.07024	100.00000		16.02007			20,000,000,000,000.00	200,000,000	200,000,000.00
SHS09	On 21/12/2014	Spot Bond	100.00000	32.03887	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
SLI1	On 15/08/2013	Spot Bond	5.55000	103.96378	6.54500	103.80211			444,000,000,000.00	80,000,000	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.75500	108.61002	7.39500	109.61333			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.88500	99.96229	6.75500	99.94451			13,770,000.00	2,000	919,522.00
SNT01	On 15/09/2017	Spot Bond	8.71500	100.65101	8.28500	102.12086			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.77446		100.75726			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.62747		100.60921			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.81175		100.79465			0.00	0	1,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.63228		100.61388			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.56500	102.69494	8.13500	103.81889			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.56142		101.54460			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.22407		101.20554			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.27576		101.25648			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.41500	94.82032	9.03000	96.64260			34,957,895,000.00	3,713,000	34,694,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.42925		100.40935			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.98092		99.96193			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.17699		101.15750			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.37300	87.32312	8.95800	89.37939			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.43500	87.01803	9.02000	89.06495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.13500	102.33779	7.00000	102.50923			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92000	95.06058	8.52500	96.89122			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.13454		100.11501			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.45500	101.55007	8.01500	103.07266			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.36500	116.08256	6.99500	116.87094			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	102.74858	2.15000	104.81715			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.42500	98.24812	7.97500	100.17377			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	99.19313		99.17872			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	99.19430		99.17991			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	99.09137		99.07695			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	99.06195		99.04752			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	98.90030		98.88583			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	98.77314		98.75854			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	99.58151		99.56708			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.48873		99.47412			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.69757		99.68317			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.92440		98.92079			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.55367		99.53927			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.50978		99.49536			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.40720		99.39274			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.29423		99.27983			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.28021		99.26581			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.25098		99.23657			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.26420		99.24977			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	99.20518		99.19073			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.01500	114.21538	6.65500	114.99512			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.82000	103.42335	8.44000	106.29550			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	53.34721	100.00000	53.22784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	42.56409	100.00000	42.45985			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.21790	100.00000	15.18104			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.78000	103.00268	6.83000	102.94817			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.11840		101.10066			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.52045		99.50635			0.00	4,000,000	1,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.88788		100.87121			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.40657		99.39244			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.15768		100.14334			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.93719		100.92056			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.70500	106.23583	7.34500	107.21092			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.31176		100.29591			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.62498		100.60863			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.67024		100.65399			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.20034		101.18242			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.23729		101.21881			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.40913	7.83000	103.38719			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.18001		101.16240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.22621		101.20790			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.05637		103.03624			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.18001		101.16240			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.22621		101.20790			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.09112	7.16000	103.06992			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.31671		101.29704			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.30933		101.28976			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.48649		101.46424			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.46251		101.44063			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.18565		102.15276			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.10303		102.07140			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.23900		101.21946			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.82750	101.06155	6.81062			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.17262		101.15512			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.43264		105.41454			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.33887		101.31885			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.41270		101.39157			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.19300		102.15999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.18521		101.16647			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.21118		101.19205			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.22973		101.21033			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.21118		101.19205			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.22973		101.21033			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.23900		101.21946			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.20005		101.18109			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.22973		101.21033			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.33173		101.31081			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.33173		101.31081			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.33173		101.31081			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.48003		101.45689			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.51709		101.49340			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.47076		101.44776			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.21105		102.17695			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.25725		102.22246			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.23877		102.20426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	100.01371		99.99758			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.40500	107.68503	8.04500	108.29194			25,215,000.00	3,000	903,000.00
TL20	On 22/02/2020	Spot Bond	7.82500	92.74180	7.44000	94.57479			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.20500	104.82449	7.77500	106.41226		182,142,795,000.00		22,199,000	998,199,000.00
TN20	On 17/09/2020	Spot Bond	8.70500	112.30779	8.33000	114.41000		1,334,363,335,000.00		153,287,000	260,314,000.00
TN23	On 06/11/2023	Spot Bond	8.96500	113.66458	8.59000	116.38557		1,147,520,000.00		128,000	115,307,000.00
TN25	On 19/08/2025	Spot Bond	9.25000	105.08585	8.87000	107.88757			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	9.31500	97.74518	8.93500	100.69445		140,200,065,000.00		15,051,000	10,051,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.94846		100.93223			0.00	0	30,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.71886		100.70102			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.73542		100.71718			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.75663		100.73786			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.75876		100.73995			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.86316		100.84178			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.07952		101.05280			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.35318		101.33654			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.40861		101.39127			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.44184		101.42408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178	10.00000	99.83417			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522	9.75000	99.83829			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748	100.00000	9.84119			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.99815		99.99722			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.37041		99.35610			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.66384		96.64908			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.34936		98.33488			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.65013		95.63543			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	98.16966		98.15536			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.55938		95.54477			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.98822		97.97405			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.35173		95.33738			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	95.05317		95.03854			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	101.18171		101.16712			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	101.12336		101.10877			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	101.09418		101.07959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond	0.00000	101.03582		101.02123			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	101.02123		101.00664			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.99205		100.97747			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.93721		100.92256			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.98114		100.96649			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.70027		100.68568			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.61274		100.59815			0.00	4,000,000	1,000,000.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.58356		100.56897			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.51062		100.49603			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.48690		100.47258			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	97.33333	100.00000	99.67947			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	101.14110		101.12432			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.71055		100.69363			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.99578		100.98114			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.61504		100.60040			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.13500	111.82614	8.75000	114.03870			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.90457		101.88657			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.35754		101.33580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	99.72106		101.71850			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.60500	104.81022	9.17500	106.27680			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	91.11022	100.00000	90.88908			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	90.76009	100.00000	90.55000			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	91.24453	100.00000	91.02306			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	99.95463		99.93952			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	99.95571		99.94080			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.84825		100.83030			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.87941		100.86081			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.88078		100.86216			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.94988		99.93305			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.94833		99.93096			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.41018		100.39553			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	135.77000		135.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.81500	115.73924	6.45500	116.75352		13,698,150,000.00	2,010,000	93,010,000.00	
WS05	On 01/08/2018	Spot Bond	0.04000	249.86692	-0.09000	250.34063		0.00	0	30,130,000.00	
WSP1	On 28/05/2015	Spot Bond	6.85500	104.48061	6.49500	105.12006		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.77000	104.76626	7.34000	106.22544			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.01000	105.27146	7.58000	107.32961			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27500	104.43694	7.89000	106.48675			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.27500	104.82616	7.89000	107.09968			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.86000	98.93578	5.73000	98.94377			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.92000	97.50140	5.79000	97.53983			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.40500	88.07668	6.04500	88.68353			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.91000	95.64202	5.78000	95.71958			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.92000	94.25686	5.79000	94.36275			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.33500	86.54536	5.97500	87.23449			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.90000	92.02485	5.77000	92.17690			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.40500	88.06134	6.04500	88.66894			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.40000	63.43614	6.97000	65.09495			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.98570	100.00000	10.96486			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04424	100.00000	0.04415			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.98570	100.00000	10.96486			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.43524	100.00000	29.37940			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.11373	100.00000	30.05659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000		28.23081	100.00000	28.17725			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		28.23081	100.00000	28.17725			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		26.76891	100.00000	26.71812			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		26.76891	100.00000	26.71812			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		25.33455	100.00000	25.28648			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		25.33455	100.00000	25.28648			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		23.84084	100.00000	23.79561			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		23.84084	100.00000	23.79561			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		22.47784	100.00000	22.43519			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		22.47784	100.00000	22.43519			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		21.15256	100.00000	21.11243			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		21.15256	100.00000	21.11243			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		20.01914	100.00000	19.98116			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		18.94646	100.00000	18.91051			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		14.16912	100.00000	14.14224			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		13.38445	100.00000	13.35906			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		12.59531	100.00000	12.57142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.26028	100.00000	11.23892			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
Total for j-Bonds :								880,263,516,214,675.00	,369,191,310	106 794 212 098.00	
Grand Total:								880,266,693,179,153.00	369,451,051	106 796 341 983.00	