



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/06/2013

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	10.22080	10.22080	10.18400	10.18400		18.55	279,487,776.00	27,345	664,863.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,434.56880	1.43457	1,398.36660	1.39837	1,434.569	18.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	13.76880	0.01377	14.36660	0.01437	13.769	18.21	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,386.34120	1.38634	1,350.26080	1.35026	1,386.341	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	15.54120	0.01554	16.26080	0.01626	15.541	18.06	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,056.00680	1.05601	1,021.40510	1.02141	1,056.007	17.01	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	35.20680	0.03521	37.40510	0.03741	35.207	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	968.12380	0.96812	934.56050	0.93456	968.124	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	47.32380	0.04732	50.56050	0.05056	47.324	17.07	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,482.98580	1.48299	1,446.67770	1.44668	1,482.986	18.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	12.18580	0.01219	12.67770	0.01268	12.186	18.36	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	883.24500	0.88325	850.97100	0.85097	883.245	17.13	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	62.44500	0.06245	66.97100	0.06697	62.445	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	801.75030	0.80175	771.01890	0.77102	801.750	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	80.95030	0.08095	87.01890	0.08702	80.950	17.19	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,243.00830	1.24301	1,207.41000	1.20741	1,243.008	17.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	22.20830	0.02221	23.41000	0.02341	22.208	17.61	0.00	0	6,202.00

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	9.64	Call	694.03150		0.69403	665.86450	0.66586	694.031	17.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	113.23150		0.11323	121.86450	0.12186	113.231	17.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	686.64110		0.68664	658.67540	0.65868	686.641	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	115.84110		0.11584	124.67540	0.12468	115.841	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	925.28600		0.92529	892.33500	0.89234	925.286	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	54.48600		0.05449	58.33500	0.05833	54.486	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	650.33520		0.65034	623.39760	0.62340	650.335	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	129.53520		0.12954	139.39760	0.13940	129.535	17.31	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	616.61960		0.61662	590.79090	0.59079	616.620	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	145.81960		0.14582	156.79090	0.15679	145.820	17.43	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	762.38710		0.76239	732.52010	0.73252	762.387	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	91.58710		0.09159	98.52010	0.09852	91.587	17.22	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	552.90310		0.55290	529.38770	0.52939	552.903	17.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	182.10310		0.18210	195.38770	0.19539	182.103	17.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	522.90780		0.52291	500.58380	0.50058	522.908	17.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	202.10780		0.20211	216.58380	0.21658	202.108	17.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	679.29440		0.67929	651.53060	0.65153	679.294	17.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	118.49440		0.11849	127.53060	0.12753	118.494	17.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	435.21220		0.43521	416.75320	0.41675	435.212	18.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	274.41220		0.27441	292.75320	0.29275	274.412	18.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	415.22940		0.41523	397.73110	0.39773	415.229	18.30	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	294.42940		0.29443	313.73110	0.31373	294.429	18.30	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	584.14130		0.58414	559.45640	0.55946	584.141	17.56	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	163.34130		0.16334	175.45640	0.17546	163.341	17.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	368.55440		0.36855	353.41320	0.35341	368.554	18.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	347.75440		0.34775	369.41320	0.36941	347.754	18.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	339.66710		0.33967	325.90080	0.32590	339.667	18.78	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	388.86710		0.38887	411.90080	0.41190	388.867	18.78	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 16/09/2013	Foreign Exchange Future	10.00	Call	466.63060		0.46663	446.71970	0.44672	466.631	18.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	245.83060		0.24583	262.71970	0.26272	245.831	18.05	0.00	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	320.33870		0.32034	307.51870	0.30752	320.339	18.95	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	419.53870		0.41954	443.51870	0.44352	419.539	18.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	291.56520		0.29157	280.18710	0.28019	291.565	19.21	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	470.76520		0.47077	496.18710	0.49619	470.765	19.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	405.52260		0.40552	388.50170	0.38850	405.523	18.35	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	304.72260		0.30472	324.50170	0.32450	304.723	18.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	230.20250		0.23020	222.01650	0.22202	230.203	19.87	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	609.40250		0.60940	638.01650	0.63802	609.403	19.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	216.99230		0.21699	209.51200	0.20951	216.992	20.03	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	646.19230		0.64619	675.51200	0.67551	646.192	20.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	327.94380		0.32794	314.74810	0.31475	327.944	18.88	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	407.14380		0.40714	430.74810	0.43075	407.144	18.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	193.14000		0.19314	186.89650	0.18690	193.140	20.38	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	722.34000		0.72234	752.89650	0.75290	722.340	20.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	182.40760		0.18241	176.70080	0.17670	182.408	20.56	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	761.60760		0.76161	792.70080	0.79270	761.608	20.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	259.09670		0.25910	249.38840	0.24939	259.097	19.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	538.29670		0.53830	565.38840	0.56539	538.297	19.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	105.00880		0.10501	103.00330	0.10300	105.009	22.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,184.20880		1.18421	1,219.00330	1.21900	1,184.209	22.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	77.20100		0.07720	76.25340	0.07625	77.201	23.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,456.40100		1.45640	1,492.25340	1.49225	1,456.401	23.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	204.55290		0.20455	197.73910	0.19774	204.553	20.20	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	683.75290		0.68375	713.73910	0.71374	683.753	20.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	42.45780		0.04246	42.60360	0.04260	42.458	25.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,071.65780		2.07166	2,108.60360	2.10860	2,071.658	25.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	38.87880		0.03888	38.96790	0.03897	38.879	27.49		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,318.07880		2.31808	2,354.96790	2.35497	2,318.079	27.49		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	145.54790		0.14555	141.67230	0.14167	145.548	21.28		0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	924.74790		0.92475	957.67230	0.95767	924.748	21.28		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,727.31660		1.72732	1,690.66710	1.69067	1,727.317	19.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.51660		0.00652	6.66710	0.00667	6.517	19.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,531.57380		1.53157	1,495.17450	1.49517	1,531.574	18.51		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	10.77380		0.01077	11.17450	0.01117	10.774	18.51		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	57.88090		0.05788	57.58540	0.05759	57.881	24.60		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,737.08090		1.73708	1,773.58540	1.77359	1,737.081	24.60		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,921.23580		2.92124	2,884.45610	2.88446	2,921.236	24.01		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.43580		0.00044	0.45610	0.00046	0.436	24.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.35090		10.35090	10.31200	10.31200		18.27		16,147,404.00	1,560	81,857.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,477.67120		1.47767	1,444.24190	1.44424	1,477.671	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	54.67120		0.05467	60.14190	0.06014	54.671	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,432.59350		1.43259	1,399.44390	1.39944	1,432.594	17.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	59.59350		0.05959	65.34390	0.06534	59.594	17.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,387.88650		1.38789	1,355.02460	1.35502	1,387.886	16.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	64.88650		0.06489	70.92460	0.07092	64.886	16.94		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,237.13580		1.23714	1,205.32420	1.20532	1,237.136	16.67		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	86.23580		0.08624	93.32420	0.09332	86.236	16.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,502.97790		1.50298	1,469.39570	1.46940	1,502.978	17.14		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	52.07790		0.05208	57.39570	0.05740	52.078	17.14		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	925.13250		0.92513	899.77550	0.89978	925.133	16.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	174.23250		0.17423	187.77550	0.18778	174.233	16.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	862.62900		0.86263	838.39290	0.83839	862.629	16.82		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	201.72900		0.20173	216.39290	0.21639	201.729	16.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,412.78570		1.41279	1,379.76220	1.37976	1,412.786	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 13/12/2013	Foreign Exchange Future	9.00	Put	61.88570		0.06189	67.76220	0.06776	61.886	16.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	789.91550		0.78992	767.04920	0.76705	789.916	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	239.01550		0.23902	255.04920	0.25505	239.015	16.90	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	758.22740		0.75823	738.53830	0.73854	758.227	16.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	257.32740		0.25733	276.53830	0.27654	257.327	16.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	961.00250		0.96100	935.02590	0.93503	961.003	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	160.10250		0.16010	173.02590	0.17303	160.103	16.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	625.52010		0.62552	610.13870	0.61014	625.520	17.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	374.62010		0.37462	398.13870	0.39814	374.620	17.61	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	548.14840		0.54815	535.44640	0.53545	548.148	18.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	467.24840		0.46725	493.44640	0.49345	467.248	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	855.84970		0.85585	831.73670	0.83174	855.850	16.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	204.94970		0.20495	219.73670	0.21974	204.950	16.82	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	495.52900		0.49553	484.82120	0.48482	495.529	18.41	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	544.62900		0.54463	572.82120	0.57282	544.629	18.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	441.35570		0.44136	432.69080	0.43269	441.356	18.82	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	640.45570		0.64046	670.69080	0.67069	640.456	18.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	675.80790		0.67581	658.74800	0.65875	675.808	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	324.90790		0.32491	346.74800	0.34675	324.908	17.34	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	364.69580		0.36470	358.95700	0.35896	364.696	19.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	813.79580		0.81380	846.95700	0.84696	813.796	19.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	314.50080		0.31450	310.82960	0.31083	314.501	20.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	963.60080		0.96360	998.82960	0.99883	963.601	20.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	535.50660		0.53551	523.25190	0.52325	535.507	18.14	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	484.60660		0.48461	511.25190	0.51125	484.607	18.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	245.21460		0.24521	244.07810	0.24408	245.215	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,244.31460		1.24431	1,282.07810	1.28208	1,244.315	21.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	221.07270		0.22107	220.63040	0.22063	221.073	21.47	0.00	0	16,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,370.17270		1.37017	1,408.63040	1.40863	1,370.173	21.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	393.45660		0.39346	386.61870	0.38662	393.457	19.23	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	742.55660		0.74256	774.61870	0.77462	742.557	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	159.20800		0.15921	160.71030	0.16071	159.208	22.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,808.30800		1.80831	1,848.71030	1.84871	1,808.308	22.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	128.90200		0.12890	131.22370	0.13122	128.902	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,128.00200		2.12800	2,169.22370	2.16922	2,128.002	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	272.37510		0.27238	270.26330	0.27026	272.375	20.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,121.47510		1.12148	1,158.26330	1.15826	1,121.475	20.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,640.76340		1.64076	1,606.40200	1.60640	1,640.763	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	39.86340		0.03986	44.40200	0.04440	39.863	17.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	122.34920		0.12235	127.09480	0.12709	122.349	24.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,271.44920		2.27145	2,315.09480	2.31509	2,271.449	24.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	193.16650		0.19317	193.63900	0.19364	193.167	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,542.26650		1.54227	1,581.63900	1.58164	1,542.266	22.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,954.44710		2.95445	2,916.01650	2.91602	2,954.447	20.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.54710		0.00355	4.01650	0.00402	3.547	20.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,361.07200		2.36107	2,323.59540	2.32360	2,361.072	18.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.17200		0.01017	11.59540	0.01160	10.172	18.95	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.48920		10.48920	10.45200	10.45200		18.42	7,866,900.00	750	33,743.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,117.74250		1.11774	1,093.00680	1.09301	1,117.743	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	228.54250		0.22854	241.00680	0.24101	228.543	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,019.74150		1.01974	996.62520	0.99663	1,019.741	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	280.54150		0.28054	294.62520	0.29463	280.542	16.81	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,381.39580		1.38140	1,350.90710	1.35091	1,381.396	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	142.19580		0.14220	148.90710	0.14891	142.196	16.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,124.50700		1.12451	1,099.66770	1.09967	1,124.507	16.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	225.30700		0.22531	237.66770	0.23767	225.307	16.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	486.54410		0.48654	479.70170	0.47970	486.544	19.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	997.34410		0.99734	1,027.70170	1.02770	997.344	19.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,111.00430		1.11100	1,086.37790	1.08638	1,111.004	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	231.80430		0.23180	244.37790	0.24438	231.804	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,051.67760		1.05168	1,028.02370	1.02802	1,051.678	16.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	262.47760		0.26248	276.02370	0.27602	262.478	16.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	371.22930		0.37123	367.95680	0.36796	371.229	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,382.02930		1.38203	1,415.95680	1.41596	1,382.029	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	649.74960		0.64975	637.81120	0.63781	649.750	18.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	660.54960		0.66055	685.81120	0.68581	660.550	18.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	594.98010		0.59498	584.67990	0.58468	594.980	18.77	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	755.78010		0.75578	782.67990	0.78268	755.780	18.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	255.78630		0.25579	255.62610	0.25563	255.786	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,016.58630		2.01659	2,053.62610	2.05363	2,016.586	22.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	447.62500		0.44763	442.07830	0.44208	447.625	19.94	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,108.42500		1.10843	1,140.07830	1.14008	1,108.425	19.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	423.89660		0.42390	419.05970	0.41906	423.897	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,184.69660		1.18470	1,217.05970	1.21706	1,184.697	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	214.61270		0.21461	218.31980	0.21832	214.613	23.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,425.41270		2.42541	2,466.31980	2.46632	2,425.413	23.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	326.22710		0.32623	324.10270	0.32410	326.227	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,587.02710		1.58703	1,622.10270	1.62210	1,587.027	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	288.07350		0.28807	287.02680	0.28703	288.073	21.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,798.87350		1.79887	1,835.02680	1.83503	1,798.874	21.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,320.55950		2.32056	2,285.26280	2.28526	2,320.560	17.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	31.35950		0.03136	33.26280	0.03326	31.359	17.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,854.84430		1.85484	1,821.73450	1.82173	1,854.844	17.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	65.64430		0.06564	69.73450	0.06973	65.644	17.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	228.40060		0.22840	228.96210	0.22896	228.401	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,239.20060		2.23920	2,276.96210	2.27696	2,239.201	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,804.88600		2.80489	2,768.90420	2.76890	2,804.886	19.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.68600		0.01569	16.90420	0.01690	15.686	19.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.62900		10.62900	10.59480	10.59480		18.43	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,163.81580		1.16382	1,141.16810	1.14117	1,163.816	16.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	334.81580		0.33482	346.36810	0.34637	334.816	16.75	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	707.24000		0.70724	695.55560	0.69556	707.240	18.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	878.24000		0.87824	900.75560	0.90076	878.240	18.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,285.02310		1.28502	1,259.84090	1.25984	1,285.023	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	266.02310		0.26602	275.04090	0.27504	266.023	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	489.64520		0.48965	483.46850	0.48347	489.645	20.54	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,460.64520		1.46065	1,488.66850	1.48867	1,460.645	20.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,194.79470		1.19479	1,171.46370	1.17146	1,194.795	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	315.79470		0.31579	326.66370	0.32666	315.795	16.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,298.33120		1.29833	1,272.89380	1.27289	1,298.331	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	259.33120		0.25933	268.09380	0.26809	259.331	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,291.66410		1.29166	1,266.35560	1.26636	1,291.664	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	262.66410		0.26266	271.55560	0.27156	262.664	16.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.68660		10.68660	10.64950	10.64950		18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,946.89210		1.94689	1,914.28310	1.91428	1,946.892	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	160.29210		0.16029	164.78310	0.16478	160.292	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,035.35150		1.03535	1,018.31000	1.01831	1,035.351	17.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	648.75150		0.64875	668.81000	0.66881	648.752	17.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,839.91100		2.83991	2,803.47920	2.80348	2,839.911	18.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	53.31100		0.05331	53.97920	0.05398	53.311	18.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,376.75640		2.37676	2,340.86890	2.34087	2,376.756	17.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	90.15640		0.09016	91.36890	0.09137	90.156	17.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	506.94850		0.50695	501.46130	0.50146	506.948	21.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,920.34850		1.92035	1,951.96130	1.95196	1,920.349	21.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,235.76670		1.23577	1,212.85320	1.21285	1,235.767	17.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	449.16670		0.44917	463.35320	0.46335	449.167	17.22	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,039.68670		1.03969	1,022.53350	1.02253	1,039.687	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	643.08670		0.64309	663.03350	0.66303	643.087	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	376.54000		0.37654	377.43980	0.37744	376.540	23.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,839.94000		2.83994	2,877.93980	2.87794	2,839.940	23.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,031.03870		1.03104	1,014.10860	1.01411	1,031.039	17.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	654.43870		0.65444	674.60860	0.67461	654.439	17.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	791.53050		0.79153	779.45760	0.77946	791.531	19.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,054.93050		1.05493	1,079.95760	1.07996	1,054.931	19.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	426.69110		0.42669	423.04850	0.42305	426.691	22.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,340.09110		2.34009	2,373.54850	2.37355	2,340.091	22.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.72120		10.72120	10.68450	10.68450		18.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,284.86580		1.28487	1,263.79070	1.26379	1,284.866	17.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	563.66580		0.56367	579.29070	0.57929	563.666	17.59	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	883.23110		0.88323	871.47350	0.87147	883.231	19.44	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,162.03110		1.16203	1,186.97350	1.18697	1,162.031	19.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,310.55990		2.31056	2,276.07350	2.27607	2,310.560	17.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	139.35990		0.13936	141.57350	0.14157	139.360	17.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,515.35040		1.51535	1,489.18500	1.48918	1,515.350	17.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	394.15040		0.39415	404.68500	0.40468	394.150	17.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,803.43350		2.80343	2,767.60480	2.76760	2,803.433	17.95	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	82.23350		0.08223	83.10480	0.08310	82.234	17.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,398.29020		2.39829	2,363.50130	2.36350	2,398.290	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	127.09020		0.12709	129.00130	0.12900	127.090	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,354.31020		2.35431	2,319.67040	2.31967	2,354.310	17.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	133.11020		0.13311	135.17040	0.13517	133.110	17.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.86560		10.86560	10.83020	10.83020		19.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,172.52150		2.17252	2,138.03360	2.13803	2,172.521	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	456.92150		0.45692	457.83360	0.45783	456.922	17.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,139.01870		2.13902	2,104.94640	2.10495	2,139.019	17.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	473.41870		0.47342	474.74640	0.47475	473.419	17.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,105.87810		2.10588	2,072.22860	2.07223	2,105.878	17.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	490.27810		0.49028	492.02860	0.49203	490.278	17.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.22080		10.22080	10.18400	10.18400		18.21	255,520.00	25	751.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	132,798.91930		1.32799	129,283.70850	1.29284	132,798.919	17.72	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,718.91930		0.01719	1,883.70850	0.01884	1,718.919	17.72	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	72,303.43240		0.72303	69,506.02270	0.69506	72,303.432	17.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	10,223.43240		0.10223	11,106.02270	0.11106	10,223.432	17.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	30,891.90380		0.30892	29,697.47200	0.29697	30,891.904	19.03	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	43,811.90380		0.43812	46,297.47200	0.46297	43,811.904	19.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	134,721.77410		1.34722	131,193.93420	1.31194	134,721.774	17.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,641.77410		0.01642	1,793.93420	0.01794	1,641.774	17.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	133,759.95070		1.33760	130,238.29250	1.30238	133,759.951	17.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,679.95070		0.01680	1,838.29250	0.01838	1,679.951	17.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.35090		10.35090	10.31200	10.31200		18.27	51,754.50	5	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	99,767.28330		0.99767	97,108.00310	0.97108	99,767.283	16.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	14,677.28330		0.14677	15,908.00310	0.15908	14,677.283	16.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	99,027.71190		0.99028	96,380.60070	0.96381	99,027.712	16.68	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,937.71190		0.14938	16,180.60070	0.16181	14,937.712	16.68	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	100,510.19600		1.00510	97,838.56260	0.97839	100,510.196	16.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	14,420.19600		0.14420	15,638.56260	0.15639	14,420.196	16.66	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.48920		10.48920	10.45200	10.45200		18.42	52,446.00	5	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	64,974.95660		0.64975	63,781.11870	0.63781	64,974.957	18.42	0.00	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 17/03/2014	Foreign Exchange Future	10.50	Put	66,054.95660		0.66055	68,581.11870	0.68581	66,054.957	18.42		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	64,592.72940		0.64593	63,410.54780	0.63411	64,592.729	18.44		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	66,672.72940		0.66673	69,210.54780	0.69211	66,672.729	18.44		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	65,350.80060		0.65351	64,154.47770	0.64154	65,350.801	18.39		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	65,430.80060		0.65431	67,954.47770	0.67954	65,430.801	18.39		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.67680		15.67680	15.69350	15.69350		17.52		23,530,876.80	1,501	28,238.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,076.88700		1.07689	1,089.76340	1.08976	1,076.887	16.22		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	140.08700		0.14009	136.26340	0.13626	140.087	16.22		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,069.41740		1.06942	1,082.29310	1.08229	1,069.417	16.24		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	142.61740		0.14262	138.79310	0.13879	142.617	16.24		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,061.97860		1.06198	1,074.85630	1.07486	1,061.979	16.25		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	145.17860		0.14518	141.35630	0.14136	145.179	16.25		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.86850		15.86850	15.88280	15.88280		17.43		11,917,243.50	751	3,749.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,275.10800		1.27511	1,291.76360	1.29176	1,275.108	16.16		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	296.60800		0.29661	298.96360	0.29896	296.608	16.16		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,268.35840		1.26836	1,284.94550	1.28495	1,268.358	16.17		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	299.85840		0.29986	302.14550	0.30215	299.858	16.17		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,261.63540		1.26164	1,278.14970	1.27815	1,261.635	16.18		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	303.13540		0.30314	305.34970	0.30535	303.135	16.18		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.07350		16.07350	16.09020	16.09020		17.45		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,999.38370		1.99938	2,021.07380	2.02107	1,999.384	15.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	215.88370		0.21588	220.87380	0.22087	215.884	15.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,991.45140		1.99145	2,013.17850	2.01318	1,991.451	15.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	217.95140		0.21795	222.97850	0.22298	217.951	15.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,983.53370		1.98353	2,005.29780	2.00530	1,983.534	15.86		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	220.03370		0.22003	225.09780	0.22510	220.034	15.86		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.28160		16.28160	16.30250	16.30250		17.55		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,213.60470		1.21360	1,226.38250	1.22638	1,213.605	17.21		0.00	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	16.04	Put	972.00470	0.97200	963.88250	0.96388	972.005	17.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,209.42040	1.20942	1,222.10030	1.22210	1,209.420	17.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	977.82040	0.97782	969.60030	0.96960	977.820	17.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,205.24550	1.20525	1,217.83380	1.21783	1,205.246	17.24	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	983.64550	0.98365	975.33380	0.97533	983.646	17.24	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10502	0.10502	0.10423	0.10423		23.80	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,527.55310	0.01528	1,454.69550	0.01455	1,527.553	21.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	25.95310	0.00026	31.39550	0.00031	25.953	21.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	714.23010	0.00714	666.12840	0.00666	714.230	21.49	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	212.63010	0.00213	242.82840	0.00243	212.630	21.49	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	274.66630	0.00275	257.74240	0.00258	274.666	23.80	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	773.06630	0.00773	834.44240	0.00834	773.066	23.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10643	0.10643	0.10563	0.10563		23.61	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,731.20040	0.01731	1,663.04280	0.01663	1,731.200	21.36	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	88.50040	0.00089	100.44280	0.00100	88.500	21.36	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	984.17780	0.00984	937.80630	0.00938	984.178	21.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	341.47780	0.00341	375.20630	0.00375	341.478	21.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	530.82920	0.00531	508.14190	0.00508	530.829	23.61	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	888.12920	0.00888	945.54190	0.00946	888.129	23.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.29890	13.29890	13.32500	13.32500		17.74	21,650,609.20	1,628	73,723.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,340.64470	1.34064	1,369.13600	1.36914	1,340.645	15.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	31.74470	0.03174	34.13600	0.03414	31.745	15.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,331.62150	1.33162	1,359.57910	1.35958	1,331.621	15.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	32.72150	0.03272	34.57910	0.03458	32.722	15.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,322.62030	1.32262	1,350.56970	1.35057	1,322.620	15.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	33.72030	0.03372	35.56970	0.03557	33.720	15.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,286.85400	1.28685	1,314.83020	1.31483	1,286.854	15.43	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	37.95400		0.03795	39.83020	0.03983	37.954	15.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,242.69750		1.24270	1,270.68790	1.27069	1,242.698	15.51	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	43.79750		0.04380	45.68790	0.04569	43.798	15.51	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,114.28410		1.11428	1,142.16300	1.14216	1,114.284	15.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	65.38410		0.06538	67.16300	0.06716	65.384	15.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,032.42100		1.03242	1,060.07820	1.06008	1,032.421	15.92	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	83.52100		0.08352	85.07820	0.08508	83.521	15.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	878.83040		0.87883	905.63960	0.90564	878.830	16.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	129.93040		0.12993	130.63960	0.13064	129.930	16.25	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	678.23720		0.67824	702.76980	0.70277	678.237	16.83	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	229.33720		0.22934	227.76980	0.22777	229.337	16.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,766.41520		1.76642	1,794.79820	1.79480	1,766.415	17.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.51520		0.01752	19.79820	0.01980	17.515	17.26	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	274.81680		0.27482	290.18310	0.29018	274.817	18.93	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	775.91680		0.77592	765.18310	0.76518	775.917	18.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	141.15810		0.14116	150.16120	0.15016	141.158	20.68	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,342.25810		1.34226	1,325.16120	1.32516	1,342.258	20.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,012.20700		2.01221	2,039.76770	2.03977	2,012.207	18.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	13.30700		0.01331	14.76770	0.01477	13.307	18.51	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,815.46100		1.81546	1,843.65520	1.84366	1,815.461	17.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.56100		0.01656	18.65520	0.01866	16.561	17.51	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.47420		13.47420	13.49840	13.49840		17.66	13,689,787.20	1,016	31,088.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,309.37350		2.30937	2,333.52970	2.33353	2,309.374	17.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	35.17350		0.03517	35.12970	0.03513	35.173	17.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,080.97900		2.08098	2,104.96950	2.10497	2,080.979	16.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	49.77900		0.04978	49.56950	0.04957	49.779	16.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,034.56930		2.03457	2,058.51380	2.05851	2,034.569	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	53.36930		0.05337	53.11380	0.05311	53.369	16.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,114.39910		1.11440	1,135.83000	1.13583	1,114.399	16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	240.19910		0.24020	237.43000	0.23743	240.199	16.20	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	815.18710		0.81519	833.09980	0.83310	815.187	16.87	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	440.98710		0.44099	434.69980	0.43470	440.987	16.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,988.38170		1.98838	2,012.27580	2.01228	1,988.382	16.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	57.18170		0.05718	56.87580	0.05688	57.182	16.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,184.56410		1.18456	1,206.35760	1.20636	1,184.564	16.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	210.36410		0.21036	207.95760	0.20796	210.364	16.13	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.66310		13.66310	13.69050	13.69050		17.57	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,433.50790		1.43351	1,458.91490	1.45891	1,433.508	15.69	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	260.40790		0.26041	258.41490	0.25841	260.408	15.69	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,426.65840		1.42666	1,451.98360	1.45198	1,426.658	15.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	263.55840		0.26356	261.48360	0.26148	263.558	15.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,419.83260		1.41983	1,445.07540	1.44508	1,419.833	15.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	266.73260		0.26673	264.57540	0.26458	266.733	15.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.85480		13.85480	13.88670	13.88670		17.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	973.16750		0.97317	989.05950	0.98906	973.168	17.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	908.36750		0.90837	892.35950	0.89236	908.368	17.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	969.29720		0.96930	985.11510	0.98512	969.297	17.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	914.49720		0.91450	898.41510	0.89842	914.497	17.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	965.44470		0.96544	981.18850	0.98119	965.445	17.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	920.64470		0.92064	904.48850	0.90449	920.645	17.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.99750		13.99750	14.02440	14.02440		17.90	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,320.89950		1.32090	1,339.00780	1.33901	1,320.900	17.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,013.39950		1.01340	1,004.60780	1.00461	1,013.399	17.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,316.95020		1.31695	1,335.06460	1.33506	1,316.950	17.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,019.45020		1.01945	1,010.66460	1.01066	1,019.450	17.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,313.02290		1.31302	1,331.13680	1.33114	1,313.023	17.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,025.52290		1.02552	1,016.73680	1.01674	1,025.523	17.44	0.00	0	0.00
2025	On 01/08/2013	Bond Future			108.47144		108.47144	106.15731	106.15731			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	9,518.56000		9.51856	11,832.69000	11.83269	9,518.560		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	9,528.56000		9.52856	11,842.69000	11.84269	9,528.560		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	9,538.56000		9.53856	11,852.69000	11.85269	9,538.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future			101.36798		101.36798	101.27061	101.27061			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	13,622.02000		13.62202	13,719.39000	13.71939	13,622.020		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	13,632.02000		13.63202	13,729.39000	13.72939	13,632.020		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	13,642.02000		13.64202	13,739.39000	13.73939	13,642.020		0.00	0	0.00
2050	On 01/08/2013	Bond Future			103.18150		103.18150	103.08268	103.08268			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
2050	On 01/08/2013	Bond Future	118.99	Put	15,808.50000		15.80850	15,907.32000	15.90732	15,808.500		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	15,818.50000		15.81850	15,917.32000	15.91732	15,818.500		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	15,828.50000		15.82850	15,927.32000	15.92732	15,828.500		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			396.90900		396.90900	395.85900	395.85900			0.00	0	56.00
AL37	On 07/11/2013	Index Future			402.50900		402.50900	401.44400	401.44400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			469.98900		469.98900	467.96900	467.96900				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			476.62000		476.62000	474.57200	474.57200				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			423.88200		423.88200	422.05600	422.05600				0.00	0	738.00
ALBI	On 07/11/2013	Index Future			429.86200		429.86200	428.01200	428.01200				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.47520		9.47520	9.35850	9.35850		9.29		0.00	0	8,422.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	271.28420	0.27128	197.45020	0.19745	271.284	9.55		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	96.08420	0.09608	138.95020	0.13895	96.084	9.55		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	26.96940	0.02697	23.99730	0.02400	26.969	13.31		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	851.76940	0.85177	965.49730	0.96550	851.769	13.31		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	600.90210	0.60090	492.66630	0.49267	600.902	10.87		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	25.70210	0.02570	34.16630	0.03417	25.702	10.87		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	591.41060	0.59141	484.03420	0.48403	591.411	10.79		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	26.21060	0.02621	35.53420	0.03553	26.211	10.79		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	988.31470	0.98831	874.80270	0.87480	988.315	14.10		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.11470	0.01311	16.30270	0.01630	13.115	14.10		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	696.51260	0.69651	586.28130	0.58628	696.513	11.68		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	21.31260	0.02131	27.78130	0.02778	21.313	11.68		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	610.40750	0.61041	501.94070	0.50194	610.408	10.95		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	25.20750	0.02521	33.44070	0.03344	25.208	10.95		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.53870		9.53870	9.41910	9.41910		9.93		0.00	0	9,865.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	286.26960	0.28627	231.63350	0.23163	286.270	9.88		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	227.56960	0.22757	292.53350	0.29253	227.570	9.88		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	42.79370	0.04279	37.93980	0.03794	42.794	12.36		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,104.09370	1.10409	1,218.83980	1.21884	1,104.094	12.36		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	295.77220	0.29577	239.57900	0.23958	295.772	9.84		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	217.07220	0.21707	280.47900	0.28048	217.072	9.84		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	290.98850	0.29099	235.57760	0.23558	290.988	9.86		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	222.28850		0.22229	286.47760	0.28648	222.288	9.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	381.41380		0.38141	312.34150	0.31234	381.414	9.50	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	142.71380		0.14271	193.24150	0.19324	142.714	9.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	234.74220		0.23474	188.77160	0.18877	234.742	10.15	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	296.04220		0.29604	369.67160	0.36967	296.042	10.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	64.47450		0.06447	48.60030	0.04860	64.474	11.32	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	825.77450		0.82577	929.50030	0.92950	825.774	11.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,264.53660		1.26454	1,150.35810	1.15036	1,264.537	13.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	25.83660		0.02584	31.25810	0.03126	25.837	13.80	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	978.25540		0.97826	863.70790	0.86371	978.255	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	39.55540		0.03956	44.60790	0.04461	39.555	12.28	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60700		9.60700	9.48800	9.48800		10.76	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	394.83000		0.39483	337.70780	0.33771	394.830	10.62	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	297.83000		0.29783	359.70780	0.35971	297.830	10.62	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	404.43910		0.40444	346.03300	0.34603	404.439	10.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	287.43910		0.28744	348.03300	0.34803	287.439	10.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	399.61030		0.39961	341.77330	0.34177	399.610	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	292.61030		0.29261	353.77330	0.35377	292.610	10.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.67910		9.67910	9.56100	9.56100		11.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	341.58910		0.34159	299.28160	0.29928	341.589	11.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	572.48910		0.57249	648.28160	0.64828	572.489	11.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	348.26300		0.34826	305.17700	0.30518	348.263	11.64	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	559.16300		0.55916	634.17700	0.63418	559.163	11.64	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	344.91170		0.34491	302.21440	0.30221	344.912	11.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	565.81170		0.56581	641.21440	0.64121	565.812	11.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.50460		9.50460	9.39240	9.39240		12.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,398.76170		2.39876	2,290.18650	2.29019	2,398.762	15.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	144.16170		0.14416	147.78650	0.14779	144.162	15.83	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,350.83020		2.35083	2,242.35340	2.24235	2,350.830	15.61		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	146.23020		0.14623	149.95340	0.14995	146.230	15.61		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,302.92610		2.30293	2,194.54930	2.19455	2,302.926	15.39		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	148.32610		0.14833	152.14930	0.15215	148.326	15.39		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.74140		9.74140	9.66530	9.66530		16.48		243,535.00	25	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	726.31820		0.72632	662.45040	0.66245	726.318	16.42		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	74.91820		0.07492	87.15040	0.08715	74.918	16.42		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	718.21210		0.71821	654.65460	0.65465	718.212	16.41		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	76.81210		0.07681	89.35460	0.08935	76.812	16.41		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	710.14330		0.71014	646.89920	0.64690	710.143	16.40		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	78.74330		0.07874	91.59920	0.09160	78.743	16.40		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.84420		9.84420	9.76630	9.76630		16.02		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	391.95990		0.39196	363.61850	0.36362	391.960	16.28		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	487.75990		0.48776	537.31850	0.53732	487.760	16.28		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	388.04050		0.38804	360.03040	0.36003	388.041	16.30		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	493.84050		0.49384	543.73040	0.54373	493.841	16.30		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	384.15640		0.38416	356.47850	0.35648	384.156	16.32		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	499.95640		0.49996	550.17850	0.55018	499.956	16.32		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			270.67460		270.67460	-250.48110	-250.48110				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			470.49490		470.49490	457.08510	457.08510				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			712.03470		712.03470	693.27030	693.27030				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			335.61210		335.61210	2,185.36340	2,185.36340				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			76.65010		76.65010	74.46630	74.46630				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			153.82000		153.82000	175.71000	175.71000				0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			593.93000		593.93000	605.96000	605.96000			0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			435.51600		435.51600	456.00990	456.00990			0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			129.67180		129.67180	344.70300	344.70300			0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			69.13530		69.13530	69.03420	69.03420			0.00	7,500	17,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			61.37160		61.37160	58.00740	58.00740			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.85520		10.85520	10.84560	10.84560		17.40	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,047.58650		1.04759	1,044.03730	1.04404	1,047.586	15.55	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	32.38650		0.03239	38.43730	0.03844	32.387	15.55	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,038.69470		1.03869	1,035.26440	1.03526	1,038.695	15.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	33.49470		0.03349	39.66440	0.03966	33.495	15.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,029.83190		1.02983	1,026.52010	1.02652	1,029.832	15.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	34.63190		0.03463	40.92010	0.04092	34.632	15.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.00530		11.00530	10.99410	10.99410		17.43	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	619.36190		0.61936	617.11990	0.61712	619.362	17.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	404.06190		0.40406	413.01990	0.41302	404.062	17.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	614.52210		0.61452	612.31880	0.61232	614.522	17.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	409.22210		0.40922	418.21880	0.41822	409.222	17.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	609.71300		0.60971	607.55100	0.60755	609.713	17.05	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	414.41300		0.41441	423.45100	0.42345	414.413	17.05	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64960		1.64960	1.64650	1.64650		17.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,668.13380		0.16681	1,643.77010	0.16438	1,668.134	17.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	72.13380		0.00721	78.77010	0.00788	72.134	17.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,578.49260		0.15785	1,555.00110	0.15550	1,578.493	17.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	82.49260		0.00825	90.00110	0.00900	82.493	17.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,492.56230		0.14926	1,469.79760	0.14698	1,492.562	17.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	96.56230		0.00966	104.79760	0.01048	96.562	17.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66090		1.66090	1.65760	1.65760		17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	845.89310		0.08459	837.87500	0.08379	845.893	17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	736.89310		0.07369	761.87500	0.07619	736.893	17.54	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	801.66260		0.08017	794.48630	0.07945	801.663	17.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	792.66260		0.07927	818.48630	0.08185	792.663	17.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	759.44740		0.07594	753.08380	0.07531	759.447	17.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	850.44740		0.08504	877.08380	0.08771	850.447	17.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	491.05730		0.49106	492.37500	0.49237	491.057	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	315.35730		0.31536	316.67500	0.31668	315.357	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	485.86770		0.48587	487.18940	0.48719	485.868	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	320.16770		0.32017	321.48940	0.32149	320.168	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	496.29140		0.49629	497.60500	0.49761	496.291	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	310.59140		0.31059	311.90500	0.31191	310.591	13.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.05410		10.05410	10.07170	10.07170		21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,654.10000		1.65410	1,671.70000	1.67170	1,654.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Call	1,204.10000		1.20410	1,221.70000	1.22170	1,204.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,004.10000		1.00410	1,021.70140	1.02170	1,004.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.00140	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	994.10000		0.99410	1,011.70170	1.01170	994.100	21.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.00170	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,754.10000		1.75410	1,771.70000	1.77170	1,754.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	544.10000		0.54410	561.80170	0.56180	544.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	0.00000		0.00000	0.10170	0.00010	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	454.10000		0.45410	471.93850	0.47194	454.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	0.00000		0.00000	0.23850	0.00024	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,014.10000		1.01410	1,031.70110	1.03170	1,014.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.00110	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	204.10000		0.20410	226.39700	0.22640	204.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	0.00000		0.00000	4.69700	0.00470	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	10.30	Call	0.00000		0.00000	4.13380	0.00413	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	10.30	Put	245.90000		0.24590	232.43380	0.23243	245.900	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	704.10000		0.70410	721.72550	0.72173	704.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	0.00000		0.00000	0.02550	0.00003	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,854.10000		1.85410	1,871.70000	1.87170	1,854.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,804.10000		1.80410	1,821.70000	1.82170	1,804.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	354.10000		0.35410	372.49000	0.37249	354.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	0.00000		0.00000	0.79000	0.00079	0.000	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,954.10000		1.95410	1,971.70000	1.97170	1,954.100	21.87	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.87	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry			10.10590		10.10590	10.10000	10.10000		21.77	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.11	Call	44.43960		0.04444	0.00000	0.00000	44.440	22.01	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.11	Put	48.53960		0.04854	0.00000	0.00000	48.540	22.01	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.09	Call	54.89410		0.05489	0.00000	0.00000	54.894	22.06	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.09	Put	38.99410		0.03899	0.00000	0.00000	38.994	22.06	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
DAUS	On 27/06/2013	Any day expiry	10.10	Call	48.94260		0.04894	0.00000	0.00000	48.943	21.77	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.10	Put	43.04260		0.04304	0.00000	0.00000	43.043	21.77	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.11900	10.11900		10.08580	10.08580		19.16	0.00	100	150.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	116.94880		0.11695	113.67770	0.11368	116.949	19.81	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	177.94880		0.17795	207.87770	0.20788	177.949	19.81	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,120.52250		1.12052	1,087.53710	1.08754	1,120.523	27.55	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.52250		0.00152	1.73710	0.00174	1.523	27.55	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,110.58830		1.11059	1,077.61010	1.07761	1,110.588	27.46	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.58830		0.00159	1.81010	0.00181	1.588	27.46	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	223.40140		0.22340	210.29860	0.21030	223.401	19.71	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	84.40140		0.08440	104.49860	0.10450	84.401	19.71	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,130.45940		1.13046	1,097.46700	1.09747	1,130.459	27.63	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.45940		0.00146	1.66700	0.00167	1.459	27.63	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.12330	10.12330		10.08990	10.08990		19.42	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	133.26470		0.13326	128.92320	0.12892	133.265	20.02	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	199.96470		0.19996	229.02320	0.22902	199.965	20.02	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	153.08100		0.15308	147.15610	0.14716	153.081	19.69	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	169.78100		0.16978	197.25610	0.19726	169.781	19.69	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	148.92690		0.14893	143.33590	0.14334	148.927	19.75	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	175.62690		0.17563	203.43590	0.20344	175.627	19.75	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	144.86960		0.14487	139.60460	0.13960	144.870	19.82	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	181.56960		0.18157	209.70460	0.20970	181.570	19.82	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	269.35590		0.26936	253.56790	0.25357	269.356	19.90	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	86.05590		0.08606	103.66790	0.10367	86.056	19.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.13920	10.13920		10.10520	10.10520		18.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Call	159.26490		0.15926	153.95420	0.15395	159.265	19.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Put	280.06490		0.28006	308.75420	0.30875	280.065	19.73	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	937.50810		0.93751	902.44280	0.90244	937.508	20.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	8.30810		0.00831	7.24280	0.00724	8.308	20.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	414.33500		0.41434	391.21470	0.39121	414.335	18.92	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	75.13500		0.07513	86.01470	0.08601	75.135	18.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	947.18710		0.94719	912.09660	0.91210	947.187	20.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	7.98710		0.00799	6.89660	0.00690	7.987	20.50	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	10.11	Call	219.99950		0.22000	211.02170	0.21102	220.000	19.02	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	10.11	Put	190.79950		0.19080	215.82170	0.21582	190.800	19.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,839.55110		1.83955	1,805.51060	1.80551	1,839.551	25.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.35110		0.00035	0.31060	0.00031	0.351	25.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	956.87750		0.95688	921.76510	0.92177	956.878	20.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	7.67750		0.00768	6.56510	0.00657	7.678	20.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			10.14500		10.14500	10.11070			19.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,109.90920		1.10991	1,074.49500	1.07450	1,109.909	20.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	4.90920		0.00491	3.79500	0.00380	4.909	20.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	811.65270		0.81165	777.03160	0.77703	811.653	19.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	16.65270		0.01665	16.33160	0.01633	16.653	19.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,845.43850		1.84544	1,811.03560	1.81104	1,845.439	24.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.43850		0.00044	0.33560	0.00034	0.439	24.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,745.60720		1.74561	1,711.16250	1.71116	1,745.607	24.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.60720		0.00061	0.46250	0.00046	0.607	24.09	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	505.39400		0.50539	478.61900	0.47862	505.394	18.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	60.39400		0.06039	67.91900	0.06792	60.394	18.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,100.07260		1.10007	1,064.62500	1.06463	1,100.073	20.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	5.07260		0.00507	3.92500	0.00393	5.073	20.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,090.24130		1.09024	1,054.75970	1.05476	1,090.241	20.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	5.24130		0.00524	4.05970	0.00406	5.241	20.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	10.20	Call	201.33330		0.20133	193.60970	0.19361	201.333	19.58	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	256.33330		0.25633	282.90970	0.28291	256.333	19.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.51	Call	665.21960		0.66522	633.12730	0.63313	665.220	18.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	30.21960		0.03022	32.42730	0.03243	30.220	18.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	586.38030		0.58638	556.65070	0.55665	586.380	18.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	41.38030		0.04138	45.95070	0.04595	41.380	18.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,945.31670		1.94532	1,910.94390	1.91094	1,945.317	25.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.31670		0.00032	0.24390	0.00024	0.317	25.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,895.37260		1.89537	1,860.98600	1.86099	1,895.373	24.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.37260		0.00037	0.28600	0.00029	0.373	24.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	394.95940		0.39496	373.82450	0.37382	394.959	18.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	99.95940		0.09996	113.12450	0.11312	99.959	18.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,045.22870		2.04523	2,010.87750	2.01088	2,045.229	25.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.22870		0.00023	0.17750	0.00018	0.229	25.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.15220		10.15220	10.11770	10.11770		18.98	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,049.12800		1.04913	1,014.34420	1.01434	1,049.128	18.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	6.92800		0.00693	6.64420	0.00664	6.928	18.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,068.61830		1.06862	1,033.82370	1.03382	1,068.618	18.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	6.41830		0.00642	6.12370	0.00612	6.418	18.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,058.82470		1.05882	1,024.01550	1.02402	1,058.825	18.85	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	6.62470		0.00662	6.31550	0.00632	6.625	18.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.19000		10.19000	10.15380	10.15380		18.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	977.60500		0.97760	942.60630	0.94261	977.605	17.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	27.60500		0.02761	28.80630	0.02881	27.605	17.55	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	932.56590		0.93257	898.07220	0.89807	932.566	17.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	32.56590		0.03257	34.27220	0.03427	32.566	17.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	923.63920		0.92364	889.25650	0.88926	923.639	17.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	33.63920		0.03364	35.45650	0.03546	33.639	17.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	914.74060		0.91474	880.47260	0.88047	914.741	17.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	34.74060		0.03474	36.67260	0.03667	34.741	17.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.51	Call	743.42060		0.74342	712.25070	0.71225	743.421	17.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	63.42060		0.06342	68.45070	0.06845	63.421	17.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	671.09960		0.67110	641.82940	0.64183	671.100	17.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	81.09960		0.08110	88.02940	0.08803	81.100	17.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,892.02830		1.89203	1,855.96760	1.85597	1,892.028	20.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.02830		0.00203	2.16760	0.00217	2.028	20.78	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	596.10970		0.59611	569.25250	0.56925	596.110	17.70	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	106.10970		0.10611	115.45250	0.11545	106.110	17.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	501.50150		0.50150	478.40050	0.47840	501.502	18.00	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	151.50150		0.15150	164.60050	0.16460	151.501	18.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,991.52610		1.99153	1,955.44470	1.95544	1,991.526	21.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.52610		0.00153	1.64470	0.00164	1.526	21.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,941.76000		1.94176	1,905.68870	1.90569	1,941.760	20.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.76000		0.00176	1.88870	0.00189	1.760	20.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.23110		10.23110	10.19410	10.19410		18.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	974.29400		0.97429	941.20310	0.94120	974.294	16.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	53.19400		0.05319	57.10310	0.05710	53.194	16.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	553.10990		0.55311	530.24470	0.53024	553.110	17.67	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	202.00990		0.20201	216.14470	0.21614	202.010	17.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,000.05680		1.00006	966.61780	0.96662	1,000.057	16.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	48.95680		0.04896	52.51780	0.05252	48.957	16.94	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	991.43970		0.99144	958.11450	0.95811	991.440	16.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	50.33970		0.05034	54.01450	0.05401	50.340	16.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	982.85130		0.98285	949.64210	0.94964	982.851	16.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	51.75130		0.05175	55.54210	0.05554	51.751	16.96	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.23550		10.23550	10.19850	10.19850		18.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,023.76600		1.02377	990.45050	0.99045	1,023.766	16.91	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	48.26600		0.04827	51.95050	0.05195	48.266	16.91	0.00	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	9.70	Call	675.46920		0.67547	648.86580	0.64887	675.469	17.21	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	139.96920		0.13997	150.36580	0.15037	139.969	17.21	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,041.13770		1.04114	1,007.60830	1.00761	1,041.138	16.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	45.63770		0.04564	49.10830	0.04911	45.638	16.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,032.43770		1.03244	999.01370	0.99901	1,032.438	16.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	46.93770		0.04694	50.51370	0.05051	46.938	16.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,939.83280		1.93983	1,902.92450	1.90292	1,939.833	19.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.33280		0.00433	4.42450	0.00442	4.333	19.00	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	817.21870		0.81722	787.27190	0.78727	817.219	17.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	91.71870		0.09172	98.77190	0.09877	91.719	17.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	748.28440		0.74828	719.84630	0.71985	748.284	17.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	112.78440		0.11278	121.34630	0.12135	112.784	17.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,038.78350		2.03878	2,001.82100	2.00182	2,038.784	19.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.28350		0.00328	3.32100	0.00332	3.284	19.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,989.27450		1.98927	1,952.33640	1.95234	1,989.275	19.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.77450		0.00377	3.83640	0.00384	3.774	19.12	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.27390		10.27390	10.23630	10.23630		18.34	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	954.87150		0.95487	924.78600	0.92479	954.871	16.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	90.97150		0.09097	98.48600	0.09849	90.971	16.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	907.58760		0.90759	878.42470	0.87842	907.588	16.84	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	103.68760		0.10369	112.12470	0.11212	103.688	16.84	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	522.13770		0.52214	504.47670	0.50448	522.138	17.87	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	318.23770		0.31824	338.17670	0.33818	318.238	17.87	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	970.89630		0.97090	940.51450	0.94051	970.896	16.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	86.99630		0.08700	94.21450	0.09421	86.996	16.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	962.86700		0.96287	932.63330	0.93263	962.867	16.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	88.96700		0.08897	96.33330	0.09633	88.967	16.80	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.27830		10.27830	10.24070	10.24070		18.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.55	Call	853.84810		0.85385	826.21790	0.82622	853.848	16.92	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	125.54810		0.12555	135.51790	0.13552	125.548	16.92	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	515.30970		0.51531	498.39000	0.49839	515.310	17.96	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	337.00970		0.33701	357.69000	0.35769	337.010	17.96	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	899.35880		0.89936	870.74090	0.87074	899.359	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	111.05880		0.11106	120.04090	0.12004	111.059	16.88	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	891.68650		0.89169	863.23080	0.86323	891.686	16.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	113.38650		0.11339	122.53080	0.12253	113.386	16.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	884.04870		0.88405	855.75660	0.85576	884.049	16.89	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	115.74870		0.11575	125.05660	0.12506	115.749	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.28280		10.28280	10.24500	10.24500		18.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	822.97600		0.82298	796.21260	0.79621	822.976	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	140.17600		0.14018	151.21260	0.15121	140.176	16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	751.86710		0.75187	726.90070	0.72690	751.867	16.96	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	169.06710		0.16907	181.90070	0.18190	169.067	16.96	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	944.18590		0.94419	914.78530	0.91479	944.186	16.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	101.38590		0.10139	109.78530	0.10979	101.386	16.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	936.35470		0.93635	907.10910	0.90711	936.355	16.79	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	103.55470		0.10355	112.10910	0.11211	103.555	16.79	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,039.61020		2.03961	2,002.62910	2.00263	2,039.610	18.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	6.81020		0.00681	7.62910	0.00763	6.810	18.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,990.55230		1.99055	1,953.67100	1.95367	1,990.552	18.15	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	7.75230		0.00775	8.67100	0.00867	7.752	18.15	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	952.05010		0.95205	922.49570	0.92250	952.050	16.78	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	99.25010		0.09925	107.49570	0.10750	99.250	16.78	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.32720		10.32720	10.28870	10.28870		18.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,009.39740		1.00940	981.21590	0.98122	1,009.397	16.69	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	122.19740		0.12220	132.51590	0.13252	122.197	16.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,001.72600		1.00173	973.70050	0.97370	1,001.726	16.70	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	124.52600		0.12453	135.00050	0.13500	124.526	16.70	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	820.44120		0.82044	796.65510	0.79666	820.441	16.86	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	193.24120		0.19324	207.95510	0.20796	193.241	16.86	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,040.63400		2.04063	2,003.97380	2.00397	2,040.634	18.12	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	13.43400		0.01343	15.27380	0.01527	13.434	18.12	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,017.10150		1.01710	988.76140	0.98876	1,017.101	16.68	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	119.90150		0.11990	130.06140	0.13006	119.901	16.68	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.36570		10.36570	10.32660	10.32660		18.18	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	945.19890		0.94520	920.36090	0.92036	945.199	16.67	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	179.49890		0.17950	193.76090	0.19376	179.499	16.67	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	938.13550		0.93814	913.46980	0.91347	938.136	16.67	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	182.43550		0.18244	196.86980	0.19687	182.435	16.67	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	952.29420		0.95229	927.28450	0.92728	952.294	16.66	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	176.59420		0.17659	190.68450	0.19068	176.594	16.66	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.41870		10.41870	10.38020	10.38020		18.24	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	545.82550		0.54583	535.56880	0.53557	545.826	18.54	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	647.12550		0.64713	675.36880	0.67537	647.126	18.54	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	542.19120		0.54219	532.06280	0.53206	542.191	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	653.49120		0.65349	681.86280	0.68186	653.491	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.12	Call	713.36850		0.71337	697.28350	0.69728	713.369	17.50	0.00	0	6,000.00
DAUS	On 28/01/2014	Any day expiry	10.12	Put	414.66850		0.41467	437.08350	0.43708	414.668	17.50	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	549.48620		0.54949	539.10050	0.53910	549.486	18.51	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	640.78620		0.64079	668.90050	0.66890	640.786	18.51	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.46420		10.46420	10.42660	10.42660		18.23	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,472.84220		1.47284	1,442.06380	1.44206	1,472.842	16.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	108.64220		0.10864	115.46380	0.11546	108.642	16.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,464.33460		1.46433	1,433.63500	1.43363	1,464.335	16.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.11	Put	110.13460		0.11013	117.03500	0.11704	110.135	16.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,481.36620		1.48137	1,450.50970	1.45051	1,481.366	16.75	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	107.16620		0.10717	113.90970	0.11391	107.166	16.75	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.49210	10.49210		10.45500	10.45500		18.31	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,509.13070		1.50913	1,478.48280	1.47848	1,509.131	16.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	117.03070		0.11703	123.48280	0.12348	117.031	16.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,500.69860		1.50070	1,470.12700	1.47013	1,500.699	16.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	118.59860		0.11860	125.12700	0.12513	118.599	16.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,517.57940		1.51758	1,486.85380	1.48685	1,517.579	16.75	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	115.47940		0.11548	121.85380	0.12185	115.479	16.75	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.60000	10.60000		10.56530	10.56530		18.46	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,039.53260		1.03953	1,019.24580	1.01925	1,039.533	16.97	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	389.53260		0.38953	403.94580	0.40395	389.533	16.97	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,033.83370		1.03383	1,013.69180	1.01369	1,033.834	16.99	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	393.83370		0.39383	408.39180	0.40839	393.834	16.99	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,045.26170		1.04526	1,024.82650	1.02483	1,045.262	16.96	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	385.26170		0.38526	399.52650	0.39953	385.262	16.96	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000		9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000		10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000		10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000		0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000		0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000	9.97000		9.97000	9.97000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			107.67475	107.67475		107.57171	107.57171			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	7,315.25000	7.31525		7,418.29000	7.41829	7,315.250		0.00	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	7,325.25000	7.32525	7,428.29000	7.42829	7,325.250		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	7,335.25000	7.33525	7,438.29000	7.43829	7,335.250		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			9.43811	85.59955	9.53297	84.87221			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	3,492.65000	3.49265	4,219.99000	4.21999	3,492.650		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,548.22000	74.54822	73,820.88000	73.82088	74,548.220		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			9.55833	83.02603	9.65654	82.28847			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	8,738.21000	8.73821	9,475.77000	9.47577	8,738.210		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	8,649.93000	8.64993	9,387.49000	9.38749	8,649.930		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	8,561.78000	8.56178	9,299.34000	9.29934	8,561.780		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			423.12600	423.12600	421.33800	421.33800			0.00	0	395.00
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	228,640.00000	22.86400	146,520.00000	24.65200	228,640.000		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	228,740.00000	22.87400	146,620.00000	24.66200	228,740.000		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	228,840.00000	22.88400	246,720.00000	24.67200	228,840.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			429.09600	429.09600	427.28300	427.28300			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	168,940.00000	16.89400	187,070.00000	18.70700	168,940.000		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	169,040.00000	16.90400	187,170.00000	18.71700	169,040.000		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	169,140.00000	16.91400	187,270.00000	18.72700	169,140.000		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			191.92600	191.92600	191.47700	191.47700			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			194.65900	194.65900	194.20400	194.20400			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			512.12800	512.12800	507.25900	507.25900			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			5.18000		94.82000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.22000		94.78000	5.23000	94.77000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.22000		94.78000	5.25000	94.75000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.30000		94.70000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.39000		94.61000	5.45000	94.55000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.52000		94.48000	5.56000	94.44000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.65000		94.35000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.96000		94.04000	6.03000	93.97000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.28000		93.72000	6.37000	93.63000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.59000		93.41000	6.66000	93.34000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.87000		93.13000	6.94000	93.06000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.13000		92.87000	7.19000	92.81000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.97610		7.97610	7.83950	7.83950		12.27		39,880,500.00	5,000	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	440.33060		0.44033	334.83520	0.33484	440.331	12.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	54.23060		0.05423	85.33520	0.08534	54.231	12.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	432.36830		0.43237	327.81190	0.32781	432.368	12.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	56.26830		0.05627	88.31190	0.08831	56.268	12.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	424.46590		0.42447	320.86390	0.32086	424.466	12.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	58.36590		0.05837	91.36390	0.09136	58.366	12.70		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.02800		8.02800	7.88910	7.88910		14.10		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	259.81550		0.25982	211.29430	0.21129	259.815	14.40		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	381.81550		0.38182	472.19430	0.47219	381.816	14.40		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	256.08320		0.25608	208.23070	0.20823	256.083	14.42		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	388.08320		0.38808	479.13070	0.47913	388.083	14.42		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	263.59540		0.26360	214.39990	0.21440	263.595	14.38		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	375.59540		0.37560	465.29990	0.46530	375.595	14.38		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
R023	On 01/08/2013	Bond Future			7.88795	102.42503	7.96739	101.90313			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	4,044.79000	4.04479	4,566.69000	4.56669	4,044.790		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	3,975.42000	3.97542	4,497.32000	4.49732	3,975.420		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	3,906.11000	3.90611	4,428.01000	4.42801	3,906.110		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.99564	99.95443	8.07849	99.42524			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	10,287.70000	10.28770	10,816.89000	10.81689	10,287.700		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	10,214.97000	10.21497	10,744.16000	10.74416	10,214.970		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	10,142.29000	10.14229	10,671.48000	10.67148	10,142.290		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.36555	119.13773	6.46020	118.93733		2.84	0.00	0	23,011.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,682.10000	89.68210	89,481.70000	89.48170	89,682.100	2.98	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	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.54525	114.01236	6.65560	113.80920		2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	198.00000	0.19800	146.51000	0.14651	198.000	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,977.46000	1.97746	2,129.13000	2.12913	1,977.460	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	201.63000	0.20163	149.46000	0.14946	201.630	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,962.27000	1.96227	2,113.26000	2.11326	1,962.270	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	205.31000	0.20531	152.46000	0.15246	205.310	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,947.13000	1.94713	2,097.44000	2.09744	1,947.130	2.84	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.75211	115.54473	6.88202	115.33911		2.52	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	278.17000	0.27817	217.28000	0.21728	278.170	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,027.80000	2.02780	2,172.53000	2.17253	2,027.800	2.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Call	271.29000		0.27129	211.48000	0.21148	271.290	2.45		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,053.31000		2.05331	2,199.12000	2.19912	2,053.310	2.45		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	274.71000		0.27471	214.37000	0.21437	274.710	2.45		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,040.53000		2.04053	2,185.81000	2.18581	2,040.530	2.45		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.01151		110.30016	7.16803	110.09179		2.23		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	159.57000		0.15957	132.90000	0.13290	159.570	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,599.45000		2.59945	2,781.15000	2.78115	2,599.450	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	155.83000		0.15583	129.69000	0.12969	155.830	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,623.23000		2.62323	2,805.46000	2.80546	2,623.230	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	157.69000		0.15769	131.29000	0.13129	157.690	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,611.33000		2.61133	2,793.30000	2.79330	2,611.330	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			8.16630		120.07963	8.24038	119.40891		13.69		12,007,963.00	100	59,181.00
R186	On 01/08/2013	Bond Future	7.20	Call	82.40000		0.08240	50.96000	0.05096	82.400	13.42		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,342.09000		9.34209	9,981.37000	9.98137	9,342.090	13.42		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	103.86000		0.10386	65.47000	0.06547	103.860	13.44		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,860.17000		8.86017	9,492.50000	9.49250	8,860.170	13.44		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	807.10000		0.80710	609.48000	0.60948	807.100	13.63		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	4,203.53000		4.20353	4,676.63000	4.67663	4,203.530	13.63		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,398.55000		1.39855	1,109.27000	1.10927	1,398.550	13.69		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	2,923.89000		2.92389	3,305.33000	3.30533	2,923.890	13.69		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	30.03000		0.03003	17.12000	0.01712	30.030	13.35		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,330.99000		11.33099	11,988.80000	11.98880	11,330.990	13.35		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,443.67000		7.44367	6,812.94000	6.81294	7,443.670	14.24		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
R186	On 01/08/2013	Bond Future	9.00	Put	194.03000	0.19403	234.02000	0.23402	194.030	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	110,807.22000	110.80722	110,136.50000	110.13650	110,807.220	14.24	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	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.50	Call	293.01000	0.29301	202.83000	0.20283	293.010	13.52	0.00	0	6,800.00	
R186	On 01/08/2013	Bond Future	7.50	Put	6,573.23000	6.57323	7,153.77000	7.15377	6,573.230	13.52	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.75	Call	7.41000	0.00741	3.78000	0.00378	7.410	13.35	0.00	0	1,000.00	
R186	On 01/08/2013	Bond Future	6.75	Put	13,923.73000	13.92373	14,590.82000	14.59082	13,923.730	13.35	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.80	Call	9.96000	0.00996	5.20000	0.00520	9.960	13.35	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.80	Put	13,397.44000	13.39744	14,063.40000	14.06340	13,397.440	13.35	0.00	0	100.00	
R186	On 01/08/2013	Bond Future	8.80	Call	5,947.38000	5.94738	5,350.44000	5.35044	5,947.380	14.13	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.80	Put	378.46000	0.37846	452.24000	0.45224	378.460	14.13	0.00	0	6,800.00	
R186	On 01/08/2013	Bond Future	6.50	Call	1.49000	0.00149	0.67000	0.00067	1.490	13.35	0.00	0	500.00	
R186	On 01/08/2013	Bond Future	6.50	Put	16,606.12000	16.60612	17,276.02000	17.27602	16,606.120	13.35	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			8.26794	121.77392	8.34489	121.09373		14.12	24,354,784.00	200	540.00	
R186	On 07/11/2013	Bond Future	6.50	Call	263.71000	0.26371	198.78000	0.19878	263.710	13.83	0.00	0	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	17,535.28000	17.53528	18,150.54000	18.15054	17,535.280	13.83	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	6.75	Call	438.08000	0.43808	340.86000	0.34086	438.080	13.83	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	6.75	Put	15,063.24000	15.06324	15,646.21000	15.64621	15,063.240	13.83	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.00	Call	3,079.56000	3.07956	2,705.69000	2.70569	3,079.560	14.05	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	8.00	Put	5,491.74000	5.49174	5,798.06000	5.79806	5,491.740	14.05	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	3,659.20000	3.65920	3,248.23000	3.24823	3,659.200	14.09	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	4,712.53000	4.71253	4,981.75000	4.98175	4,712.530	14.09	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	3,700.02000	3.70002	3,286.62000	3.28662	3,700.020	14.10	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	4,663.53000	4.66353	4,930.32000	4.93032	4,663.530	14.10	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	6,572.85000	6.57285	6,034.99000	6.03499	6,572.850	14.38	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	2,401.50000	2.40150	2,543.83000	2.54383	2,401.500	14.38	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	9.00	Call	8,011.89000	8.01189	7,434.89000	7.43489	8,011.890	14.51	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	9.00	Put	1,759.17000	1.75917	1,862.36000	1.86236	1,759.170	14.51	0.00	0	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	3,618.64000		3.61864	3,210.10000	3.21010	3,618.640	14.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,761.89000		4.76189	5,033.54000	5.03354	4,761.890	14.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.36290		118.12013	8.44261	117.43113		14.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,038.39000		3.03839	2,610.76000	2.61076	3,038.390	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,532.43000		8.53243	8,793.80000	8.79380	8,532.430	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,069.22000		3.06922	2,639.30000	2.63930	3,069.220	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,470.75000		8.47075	8,729.83000	8.72983	8,470.750	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,007.76000		3.00776	2,582.42000	2.58242	3,007.760	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,594.40000		8.59440	8,858.06000	8.85806	8,594.400	14.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.46197		119.71967	8.54463	119.02140		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,768.41000		1.76841	1,623.13000	1.62313	1,768.410	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,174.51000		14.17451	14,727.50000	14.72750	14,174.510	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,787.06000		1.78706	1,640.55000	1.64055	1,787.060	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,095.53000		14.09553	14,647.29000	14.64729	14,095.530	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,749.91000		1.74991	1,605.85000	1.60585	1,749.910	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,253.75000		14.25375	14,807.96000	14.80796	14,253.750	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			274.47785		274.47785	274.23606	274.23606			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	20,512.15000		20.51215	20,753.94000	20.75394	20,512.150		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	20,522.15000		20.52215	20,763.94000	20.76394	20,522.150		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	20,532.15000	20.53215	20,773.94000	20.77394	20,532.150		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			5.82040	104.90424	5.91579	104.77661		1.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,658.56000	67.65856	67,530.93000	67.53093	67,658.560	1.99	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	1.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.95342	106.38437	6.07326	106.25501		1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	68.36000	0.06836	45.33000	0.04533	68.360	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,336.77000	1.33677	1,443.10000	1.44310	1,336.770	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	69.74000	0.06974	46.35000	0.04635	69.740	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,327.15000	1.32715	1,433.12000	1.43312	1,327.150	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	71.13000	0.07113	47.38000	0.04738	71.130	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,317.54000	1.31754	1,423.15000	1.42315	1,317.540	1.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.11420	103.40554	6.27029	103.27467		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	185.21000	0.18521	141.44000	0.14144	185.210	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	906.13000	0.90613	993.23000	0.99323	906.130	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	180.78000	0.18078	137.50000	0.13750	180.780	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	918.68000	0.91868	1,006.27000	1.00627	918.680	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	182.99000	0.18299	139.34000	0.13934	182.990	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	912.40000	0.91240	999.62000	0.99962	912.400	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.39658	104.80581	6.61953	104.67319		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	100.69000	0.10069	79.60000	0.07960	100.690	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,083.95000	1.08395	1,195.48000	1.19548	1,083.950	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	98.59000	0.09859	77.86000	0.07786	98.590	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,093.97000	1.09397	1,205.86000	1.20586	1,093.970	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	99.63000	0.09963	78.72000	0.07872	99.630	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,088.95000	1.08895	1,200.66000	1.20066	1,088.950	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			200.49495		200.49495	199.09922	199.09922			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	22,495.05000		22.49505	23,890.78000	23.89078	22,495.050		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	22,505.05000		22.50505	23,900.78000	23.90078	22,505.050		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	22,515.05000		22.51505	23,910.78000	23.91078	22,515.050		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			7.17749		106.97448	7.24376	106.73714		5.22	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	93,761.28000		93.76128	93,523.94000	93.52394	93,761.280	5.42	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	5.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.33371		104.32442	7.40549	104.08378		5.43	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	73.80000		0.07380	60.18000	0.06018	73.800	5.31	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,706.58000		5.70658	5,933.60000	5.93360	5,706.580	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	139.94000		0.13994	116.60000	0.11660	139.940	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,774.95000		4.77495	4,992.25000	4.99225	4,774.950	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	143.01000		0.14301	119.24000	0.11924	143.010	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,742.59000		4.74259	4,959.46000	4.95946	4,742.590	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	146.13000		0.14613	121.94000	0.12194	146.130	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,710.30000		4.71030	4,926.75000	4.92675	4,710.300	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,094.90000		102.09490	101,854.26000	101.85426	102,094.900	5.62	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	5.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.49363		105.72649	7.57129	105.48283		5.13	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	344.76000		0.34476	303.82000	0.30382	344.760	5.01	0.00	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	4,642.67000	4.64267	4,845.39000	4.84539	4,642.670	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	252.00000	0.25200	220.16000	0.22016	252.000	5.01	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,246.74000	5.24674	5,458.56000	5.45856	5,246.740	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	334.90000	0.33490	294.89000	0.29489	334.900	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,698.94000	4.69894	4,902.59000	4.90259	4,698.940	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	339.80000	0.33980	299.33000	0.29933	339.800	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,670.77000	4.67077	4,873.96000	4.87396	4,670.770	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.66644	102.99697	7.75083	102.75005		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	281.62000	0.28162	254.08000	0.25408	281.620	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,062.40000	6.06240	6,281.78000	6.28178	6,062.400	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,573.92000	1.57392	1,469.45000	1.46945	1,573.920	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,358.37000	2.35837	2,500.82000	2.50082	2,358.370	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	274.57000	0.27457	247.62000	0.24762	274.570	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,118.11000	6.11811	6,338.08000	6.33808	6,118.110	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	278.08000	0.27808	250.83000	0.25083	278.080	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,090.24000	6.09024	6,309.91000	6.30991	6,090.240	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			7.37646	103.71773	7.43671	103.45028		7.42	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	94,834.23000	94.83423	94,566.78000	94.56678	94,834.230	7.69	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	7.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.51022	105.18114	7.57442	104.90994		7.37	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	304.71000	0.30471	239.52000	0.23952	304.710	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,631.54000	5.63154	5,837.55000	5.83755	5,631.540	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	310.65000	0.31065	244.55000	0.24455	310.650	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,592.46000	5.59246	5,797.56000	5.79756	5,592.460	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	316.67000	0.31667	249.66000	0.24966	316.670	7.22	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
R204	On 07/11/2013	Bond Future	6.31	Put	5,553.48000		5.55348	5,757.67000	5.75767	5,553.480	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	987.86000		0.98786	847.01000	0.84701	987.860	7.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,174.96000		3.17496	3,305.31000	3.30531	3,174.960	7.33	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.64046		102.56400	7.70867	102.28943		7.47	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	662.34000		0.66234	527.38000	0.52738	662.340	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,818.47000		5.81847	5,958.08000	5.95808	5,818.470	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	670.48000		0.67048	534.48000	0.53448	670.480	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,783.78000		5.78378	5,922.35000	5.92235	5,783.780	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	654.27000		0.65427	520.35000	0.52035	654.270	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,853.25000		5.85325	5,993.90000	5.99390	5,853.250	7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.78403		103.95286	7.85679	103.67458		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	546.09000		0.54609	504.92000	0.50492	546.090	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,465.55000		7.46555	7,702.66000	7.70266	7,465.550	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	552.22000		0.55222	510.66000	0.51066	552.220	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,430.14000		7.43014	7,666.86000	7.66686	7,430.140	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	540.02000		0.54002	499.22000	0.49922	540.020	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,501.03000		7.50103	7,738.51000	7.73851	7,501.030	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			5.41476		101.31513	5.53684	101.26155		0.67	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,317.02000		30.31702	30,263.44000	30.26344	30,317.020	0.71	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	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.58054		102.74463	5.88489	102.69036		0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	30.62000		0.03062	19.96000	0.01996	30.620	0.44	0.00	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	261.39000		0.26139	305.00000	0.30500	261.390	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	30.98000		0.03098	20.22000	0.02022	30.980	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	259.95000		0.25995	303.46000	0.30346	259.950	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	31.34000		0.03134	20.49000	0.02049	31.340	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	258.52000		0.25852	301.94000	0.30194	258.520	0.44	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			7.62000		98.57039	7.69037	98.22215		8.83	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	90,999.20000		90.99920	90,650.96000	90.65096	90,999.200	9.19	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	9.19	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.74375		99.96117	7.81801	99.60804		8.69	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	461.15000		0.46115	382.77000	0.38277	461.150	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,645.32000		5.64532	5,920.07000	5.92007	5,645.320	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	469.53000		0.46953	390.11000	0.39011	469.530	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,602.94000		5.60294	5,876.65000	5.87665	5,602.940	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	478.02000		0.47802	397.55000	0.39755	478.020	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,560.71000		5.56071	5,833.37000	5.83337	5,560.710	8.54	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.86457		97.66504	7.94277	97.30742		8.55	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	707.65000		0.70765	596.85000	0.59685	707.650	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,425.98000		6.42598	6,672.80000	6.67280	6,425.980	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	689.67000		0.68967	580.83000	0.58083	689.670	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,506.36000		6.50636	6,755.14000	6.75514	6,506.360	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	698.62000		0.69862	588.80000	0.58880	698.620	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,466.11000		6.46611	6,713.91000	6.71391	6,466.110	8.38	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.99813		98.98758	8.08070	98.62514		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	581.38000		0.58138	530.38000	0.53038	581.380	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,854.63000		8.85463	9,166.07000	9.16607	8,854.630	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	568.23000		0.56823	518.19000	0.51819	568.230	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,938.78000		8.93878	9,251.18000	9.25118	8,938.780	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	574.78000		0.57478	524.25000	0.52425	574.780	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,896.67000		8.89667	9,208.58000	9.20858	8,896.670	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			7.69545		96.95619	7.77016	96.54556		9.66	4,944,765.69	51	18,150.00
R208	On 01/08/2013	Bond Future	101.40	Call	87,911.72000		87.91172	87,501.09000	87.50109	87,911.720	10.02	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	10.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.80903		94.92832	7.88737	94.51193		10.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	564.88000		0.56488	449.21000	0.44921	564.880	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,194.57000		6.19457	6,495.29000	6.49529	6,194.570	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	574.80000		0.57480	457.71000	0.45771	574.800	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,147.26000		6.14726	6,446.56000	6.44656	6,147.260	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	584.85000		0.58485	466.32000	0.46632	584.850	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,100.13000		6.10013	6,397.99000	6.39799	6,100.130	10.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,645.44000		1.64544	1,417.84000	1.41784	1,645.440	10.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,310.39000		3.31039	3,499.18000	3.49918	3,310.390	10.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.91707		96.20407	7.99899	95.78238		9.92	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	867.42000		0.86742	697.91000	0.69791	867.420	9.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,137.33000		7.13733	7,389.51000	7.38951	7,137.330	9.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	878.73000		0.87873	707.80000	0.70780	878.730	9.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,092.77000		7.09277	7,343.53000	7.34353	7,092.770	9.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	856.66000		0.85666	688.53000	0.68853	856.660	9.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,182.48000		7.18248	7,436.04000	7.43604	7,182.480	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.03051		94.11025	8.11634	93.68282		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	656.60000		0.65660	595.11000	0.59511	656.600	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	9,811.99000		9.81199	10,177.93000	10.17793	9,811.990	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	664.29000		0.66429	602.20000	0.60220	664.290	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,763.69000		9.76369	10,129.03000	10.12903	9,763.690	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	648.98000		0.64898	588.09000	0.58809	648.980	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,860.38000		9.86038	10,226.92000	10.22692	9,860.380	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			8.82842		77.09281	8.91221	76.44513		19.64	0.00	0	15,308.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,143.70000		67.14370	66,496.02000	66.49602	67,143.700	20.24	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	20.24	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	170.95000		0.17095	108.59000	0.10859	170.950	19.25	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,077.10000		7.07710	7,662.42000	7.66242	7,077.100	19.25	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.92027		75.03622	9.00671	74.37939		21.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,013.68000		3.01368	2,448.21000	2.44821	3,013.680	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,127.51000		5.12751	5,218.87000	5.21887	5,127.510	21.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,479.04000		3.47904	2,880.03000	2.88003	3,479.040	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,486.37000		4.48637	4,544.19000	4.54419	4,486.370	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,513.74000		3.51374	2,912.43000	2.91243	3,513.740	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,442.99000		4.44299	4,498.51000	4.49851	4,442.990	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,263.66000		5.26366	4,579.15000	4.57915	5,263.660	21.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,806.34000		2.80634	2,778.66000	2.77866	2,806.340	21.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,918.32000		5.91832	5,216.44000	5.21644	5,918.320	22.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,385.28000		2.38528	2,340.23000	2.34023	2,385.280	22.04	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,370.66000		6.37066	5,659.72000	5.65972	6,370.660	22.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Put	2,134.59000		2.13459	2,080.48000	2.08048	2,134.590	22.10	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,308.12000		7.30812	6,584.53000	6.58453	7,308.120	22.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,698.93000		1.69893	1,632.17000	1.63217	1,698.930	22.22	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,548.64000		3.54864	2,945.04000	2.94504	3,548.640	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,399.93000		4.39993	4,453.16000	4.45316	4,399.930	21.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.00552		76.04470	9.09448	75.37925		21.04	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,528.09000		3.52809	3,045.64000	3.04564	3,528.090	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,007.23000		7.00723	7,190.23000	7.19023	7,007.230	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,468.02000		3.46802	2,989.52000	2.98952	3,468.020	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,109.28000		7.10928	7,296.23000	7.29623	7,109.280	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,497.98000		3.49798	3,017.51000	3.01751	3,497.980	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,058.11000		7.05811	7,243.09000	7.24309	7,058.110	20.87	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09209		73.92951	9.18370	73.25499		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,107.35000		2.10735	1,934.68000	1.93468	2,107.350	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,208.72000		12.20872	12,710.57000	12.71057	12,208.720	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,068.46000		2.06846	1,898.31000	1.89831	2,068.460	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,351.01000		12.35101	12,855.38000	12.85538	12,351.010	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,087.85000		2.08785	1,916.44000	1.91644	2,087.850	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,279.74000		12.27974	12,782.85000	12.78285	12,279.740	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			155.44994		155.44994	155.30706	155.30706			0.00	0	1,237.00

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	172.99	Call	0.00000	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	17,540.06000	17.54006	17,682.94000	17.68294	17,540.060			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	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	17,550.06000	17.55006	17,692.94000	17.69294	17,550.060			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000	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	17,560.06000	17.56006	17,702.94000	17.70294	17,560.060			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			128.53924	128.53924	128.44248	128.44248				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,450.76000	1.45076	1,547.52000	1.54752	1,450.760			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,460.76000	1.46076	1,557.52000	1.55752	1,460.760			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,470.76000	1.47076	1,567.52000	1.56752	1,470.760			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			128.01435	128.01435	127.80166	127.80166				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	9,975.65000	9.97565	10,188.34000	10.18834	9,975.650			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	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	9,985.65000	9.98565	10,198.34000	10.19834	9,985.650			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	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	9,995.65000	9.99565	10,208.34000	10.20834	9,995.650			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			8.67023	88.08858	8.74410	87.50450			17.54	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,473.56000	77.47356	76,889.48000	76.88948	77,473.560		18.17	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future			8.76859		85.79465	8.84490	85.20244		18.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,276.66000		3.27666	2,809.65000	2.80965	3,276.660	18.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,686.67000		4.68667	4,811.87000	4.81187	4,686.670	18.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,311.22000		3.31122	2,842.07000	2.84207	3,311.220	18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,641.37000		4.64137	4,764.43000	4.76443	4,641.370	18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,345.98000		3.34598	2,874.71000	2.87471	3,345.980	18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,596.39000		4.59639	4,717.33000	4.71733	4,596.390	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.86169		86.94768	8.94040	86.34761		18.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,123.33000		3.12333	2,756.21000	2.75621	3,123.330	17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,511.15000		7.51115	7,744.10000	7.74410	7,511.150	17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,066.38000		3.06638	2,702.83000	2.70283	3,066.380	17.97	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,619.45000		7.61945	7,855.97000	7.85597	7,619.450	17.97	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,094.78000		3.09478	2,729.44000	2.72944	3,094.780	17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,565.17000		7.56517	7,799.90000	7.79990	7,565.170	17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.95270		84.58654	9.03383	83.97844		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,991.06000		1.99106	1,844.47000	1.84447	1,991.060	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,617.41000		12.61741	13,078.92000	13.07892	12,617.410	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,953.80000		1.95380	1,809.39000	1.80939	1,953.800	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,759.43000		12.75943	13,223.12000	13.22312	12,759.430	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,972.37000		1.97237	1,826.87000	1.82687	1,972.370	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,688.30000		12.68830	13,150.90000	13.15090	12,688.300	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			8.90280		78.25614	8.97643	77.66335		20.63	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	67,808.24000		67.80824	67,215.45000	67.21545	67,808.240	21.35	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	21.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.99393		76.07609	9.06990	75.47501		22.31	0.00	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	7.80	Call	922.10000		0.92210	692.56000	0.69256	922.100	21.89	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,539.10000		11.53910	11,910.64000	11.91064	11,539.100	21.89	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	936.70000		0.93670	704.71000	0.70471	936.700	21.89	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,454.75000		11.45475	11,823.84000	11.82384	11,454.750	21.89	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	907.67000		0.90767	680.57000	0.68057	907.670	21.89	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,623.82000		11.62382	11,997.80000	11.99780	11,623.820	21.89	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.97380		101.39526	9.03743	100.73851			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	13,169.29000		13.16929	13,826.04000	13.82604	13,169.290		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	13,039.74000		13.03974	13,696.49000	13.69649	13,039.740		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,910.44000		12.91044	13,567.19000	13.56719	12,910.440		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.06770		98.40487	9.13345	97.73895			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	14,116.29000		14.11629	14,782.21000	14.78221	14,116.290		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	13,986.96000		13.98696	14,652.88000	14.65288	13,986.960		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	13,857.89000		13.85789	14,523.81000	14.52381	13,857.890		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	421.38310		0.04214	423.69150	0.04237	421.383	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	343.38310		0.03434	345.69150	0.03457	343.383	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	374.10050		0.03741	376.43960	0.03764	374.101	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	396.10050	0.03961	398.43960	0.03984	396.101	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	332.54180	0.03325	334.89660	0.03349	332.542	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	454.54180	0.04545	456.89660	0.04569	454.542	13.73		0.00	0	0.00
Total for Derivatives :											456,081,864.89	47,562	2 123 224.00	

j-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	99.99997				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.29500	105.57270	7.29500	105.51105				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.07197				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.57500	105.61352	8.57500	105.54125				0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.62819				0.00	13,000,000	13,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.74747				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.88087	8.00000	47.85026				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.44000	96.15699	9.44000	96.08471				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.44500	103.14484	7.44500	103.08340				0.00	0	1,359,402.00
AB07	On 07/03/2014	Spot Bond			7.01500	103.92968	7.01500	103.87128				0.00	0	7,903,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.11029				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.88500	106.07970	8.88500	106.00455				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.06938				0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond			1.30000	135.81485	1.30000	135.64152			17,940,000,000.00		13,800,000	13,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond	2.33000	129.57202	2.33000	258.32745			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.60318			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64447			0.00	282,300,000	220,650,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80133			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18035			0.00	0	20,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.18850			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.19382			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.70500	109.31038	7.70500	109.24304			0.00	0	5,060,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.36617			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.61500	104.60307	7.61500	104.53935			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.98230			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99957			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.63438			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.79397			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.77493			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01587			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.14860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond	6.71500	104.95529	6.71500	104.89823			0.00	0	481,200.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67949			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58218			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.15185	5.05000	129.94664			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.00000	125.01378	3.00000	124.83711			0.00	0	2,500,000.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.58760	2.55000	116.42691			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.45000	102.95343	3.45000	102.80375		44,850,000,000.00	13,000,000	13,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	11.18500	118.06959	11.18500	117.96315			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.31843			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.92766			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.92465			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.99972			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.85000	109.68574	3.85000	109.52302			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.11212	100.00000	26.91557			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	161.55918	2.07000	161.34280			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.70361	2.76000	151.49195			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	163.43516	2.10000	163.21586			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.39000	158.82749	2.39000	158.61065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.18125	69.75186	8.18125	69.70064			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.18125	69.75186	8.18125	69.70064			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.73467	84.61000	15.65558			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.33000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13066			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.03000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.98498	100.00000	41.74647			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.79000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.29000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	84.97000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45337			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.29845			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	83.85000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.15500	102.42756	7.15500	102.36855			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.71000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.61000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.62000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.13000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.01713			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.23500	116.50129	7.23500	116.43381			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	107.90000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39233			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.72000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.94000	91.66198	2.94000	96.92015			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	97.18885	2.89000	141.18098			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.99000	107.22056	2.99000	180.99862			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	111.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.30000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53500	89.30430	9.53500	91.38902			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.03000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.68000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.04000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.55436			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.48000			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	9.66000	85.94192	9.66000	85.91543			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.48500	108.14758	8.48500	108.07434			0.00	0	13,341,000.00
ABS5	On 01/05/2015	Spot Bond	7.24500	103.14153	7.24500	103.08171			0.00	0	774,800.00
ABS6	On 01/06/2020	Spot Bond	9.04000	96.40815	9.04000	96.33832			0.00	0	572,000.00
ABS7	On 11/09/2026	Spot Bond	9.86000	94.92146	9.86000	94.84702			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.69500	106.70792	7.69500	106.64226		5,001,750,000.00		650,000	650,000.00
ABS11	On 11/06/2014	Spot Bond	1.30000	127.36349	1.30000	127.20087		26,000,000,000.00		20,000,000	20,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.22737	4.00000	124.04165		0.00		0	0.00
ABS12	On 07/12/2023	Spot Bond	2.14000	131.63103	2.14000	262.43654		9,197,720,000.00		4,298,000	2,149,000.00
ABS13	On 31/01/2017	Spot Bond	0.54001	124.21397	0.54001	126.83007		0.00		0	34,400,000.00
ABS14	On 31/01/2022	Spot Bond	2.16000	121.63454	2.16000	123.91048		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81039		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.41981	100.00000	25.47360	0.00	0	0.00			
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62430	0.00	0	0.00			
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62430	0.00	0	0.00			
ACL028	On 15/09/2015	Spot Bond	11.39500	107.92387	11.39500	107.82641	0.00	0	0.00			
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.97327	0.00	0	0.00			
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.48012	100.00000	1.46939	0.00	0	0.00			
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.99962	0.00	0	0.00			
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37276	0.00	0	0.00			
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14359	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.82220	100.00000	8.75824	0.00	0	0.00			
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14229	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.94691	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	11.00000	57.45841	11.00000	57.40915	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.82220	100.00000	8.75824	0.00	0	0.00			
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.71753	0.00	0	0.00			
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.94435	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			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.15953			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16732			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18508			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.15938			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16474			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16710			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12862			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12862			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.14876			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15512			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.14876			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10848			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.11306			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.15205			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.14986			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.03605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.14986			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16160			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.16675			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.16888			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.16460			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13907			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.15514			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.40337			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.43000	102.95522	9.43000	102.95493			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14238			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.48500	104.63034	7.48500	104.56663			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.09756			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.27131			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.02570			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13272			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.45173	100.00000	4.42223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125		On 20/09/2017	Spot Bond		100.00000	6.01386	100.00000	5.97423		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	76.33031		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	151.63127		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	151.67587		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.15936		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.70429		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.70429		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.13272		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.58848		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.15395		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.15267		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.29838		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.48536		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.29858		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	99.93716		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.88069		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.26551		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.61314		0.00	0	868,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.03304			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.16002			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26487			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13177			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15676			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.85860			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13957			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13589			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14303			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15633			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.14879			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14022			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14259			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.83182	10.23000	102.74822			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14479			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19831			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36467			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.13234			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.51500	101.56381	9.51500	101.48646			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15561			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.59987	1.75000	107.57924			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14238			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.14262			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15104			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.15635			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.14574			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14298			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.15529			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.14999			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16165			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15104			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.15741			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.15529			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.15178			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.16078			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.16357			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12481			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.13108			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14113			0.00	70,000,000	16,000,000.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.14437			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.16429			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.16122			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17328			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.15211			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17159			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17222			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17328			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.91676			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.16482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.16482			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	111.91452			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	112.71989			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14149			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.00521			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.65625			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.09410			0.00	12,000,000	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26655			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.11671	100.00000	6.07237			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.66403			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.74055			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.79148			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.29395			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.43922			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.63280			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.12821			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.12000	97.40992	8.12000	97.34386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.49514			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.76416			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.73500	101.81070	8.73500	101.73977			0.00	0	843,342.00
AIR02	On 30/04/2023	Spot Bond	9.30000	117.06911	9.30000	116.98191			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.12888	100.00000	45.79078		21,822,165,100,000.00	218,221,651	218,221,651.00	
AIR03	On 09/03/2016	Spot Bond	7.49500	111.40344	7.49500	111.33663			0.00	0	7,309,600.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.25404	100.00000	45.91502			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.41520	100.00000	13.32632			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.61496	3.14000	146.40592			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.60054	4.55000	128.72624			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.24343			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03582			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31507			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.32913			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27579			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.01927			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.98500	105.76304	8.98500	105.68687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.26717			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32208			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	81.30100	100.00000	65.85555			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.99847			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.42000	111.51780	7.42000	111.45123			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.91910			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18770			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.72000	102.71774	6.72000	102.66182			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.92731			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59500	103.46012	7.59500	103.39693		1,306,340,000,000.00	172,000,000	43,000,000.00	
BAW8	On 02/10/2017	Spot Bond	8.93500	105.91013	8.93500	105.83428			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02639			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.11158	103.39938	11.11158	101.92134			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92225			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04101	100.89399	11.04101	100.42289			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.08360	100.75082	11.08360	100.33942			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92210			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12304	100.49595	11.12304	100.21122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	12.14341	98.83939	12.14341	98.65399			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.92013			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.92013			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92020			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.36158	99.19803	11.36158	99.41350			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.26743	101.90621	11.26743	100.23046			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04101	100.89399	11.04101	100.42289			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.26881	100.64072	11.26881	100.30049			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.46733	93.30252	10.46733	99.77411			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92452			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92116			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92116			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.92567			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.84080			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.70548	99.43124	10.70548	99.53543			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.71000	98.17066	11.71000	97.98004			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.12727	10.22500	95.26461			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.94723			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.93221			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.29096	12.22500	99.94961			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.92238			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.38500	61.63030	11.38500	95.50996			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.92485			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.92280			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.92280			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92584			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94415			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.11158	103.27098	14.11158	101.85686			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.44382	99.83003	15.44382	99.64963			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.35713	99.67446	14.35713	99.65905			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.89613			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.89613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.89613			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89203			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.83045	100.00000	8.78028			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.73539	100.00000	18.59857			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.05130	100.00000	16.92678			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.52550	100.00000	10.44864			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.52550	100.00000	10.44919			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.72583	100.00000	12.63289			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.02672	100.00000	10.94619			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	61.22949	100.00000	60.88165			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.11969			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.92031			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91831			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.56220	2.04000	167.52674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.22000	93.43073	8.22000	135.97815			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22000	94.72051	8.22000	136.29249			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.60500	97.60505	8.60500	97.53767			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.14570			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.90143			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.75287			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.92073			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99800			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.40695			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.14634			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	58.36492	100.00000	57.94178			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	100.03431	100.00000	99.25683			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.13500	97.91264	8.13500	97.84901			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.29381			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21111			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23852			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42123			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.67662			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.54306	100.00000	6.49510			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.01728			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.07349			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09758			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10561			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.20191			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33024			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.40024	100.00000	6.35333			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.40024	100.00000	6.35333			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17290			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.18783			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19189			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.70500	102.85541	8.70500	102.78399			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20409			0.00	5,000,000	5,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.65766	100.00000	3.63115			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.65766	100.00000	3.63115			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.84000	107.55884	6.84000	107.49891			0.00	0	511,036.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.91193			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.47626			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.03030			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.33306			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58221			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.98633	100.00000	6.93567			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.70100			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58426			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.61803			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.67935			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.93366			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.35638			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.95005			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.15524			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.01067	100.00000	11.24027			0.00	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	7.41500	109.07989	7.41500	109.01517			0.00	0	837,800.00
CBL08	On 02/11/2016	Spot Bond	9.58500	114.90218	9.58500	114.81451			0.00	0	127,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.67856			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.14049			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28500	104.60519	9.28500	104.52782			0.00	0	7,285,000.00
CBL12	On 06/09/2018	Spot Bond	11.29500	103.65902	11.29500	103.56621			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.50186			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.54500	104.78295	11.54500	104.68552			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.04375			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.47500	100.99742	9.47500	100.92123			0.00	0	497,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.94531			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.98500	99.93328	11.98500	99.83692			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.08216			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.36613			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.96447			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	10.22500	75.46129	10.22500	92.84746			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.05000	115.91734	10.05000	115.82420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.90000	111.89881	9.90000	111.81021			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000	116.03731	9.34000	115.95099			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50923			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.83500	103.55869	11.83500	103.46167			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.01227			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	100.00000	19.21508	100.00000	100.00000		47,500,000,000,000.00	475,000,000	222,000,000.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.40575			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.76951			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50151			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
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62053			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.33501			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.94439			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.32032			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14445			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.13690			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.39791			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68472			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68841			0.00	0	30,000,000.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.15199			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.95500	104.54344	10.95500	104.45162			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.53500	103.11689	8.53500	103.04595			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.99436			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19846			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.53711			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.53711			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.95023			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.81375	100.00000	20.66285			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.64481	100.00000	20.49514			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15941			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.49910	100.00000	66.01698			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	66.95335	100.00000	66.46262			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.75095			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24992			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.00000	10.11000	99.91829			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24992			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.82383			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37558			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34742			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.97395	2.76000	112.47427			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.49727	3.14000	112.45918			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.73896	8.25000	102.67127			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24992			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	117.54904	3.10000	112.05557			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.30666	2.40000	111.83081			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23081			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.21771			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.34016			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35909			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.29500	102.36228	8.29500	102.29411			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.41057			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.38927			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.27284			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28423			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.34500	102.53042	8.34500	102.46173			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.34500	102.53042	8.34500	102.46173			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.39500	101.34883	8.39500	101.28054			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.16372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.18215			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.26796			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.26796			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	60.83358	100.17539	60.39185			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.27014			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81858			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16634			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.63356			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.67803			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.25783	9.35000	103.17966			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.25783	9.35000	103.17966			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.57977			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58151			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.07442			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24505			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.05278			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03418			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03564			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03591			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.31500	103.97934	9.31500	103.90219			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19316			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67148			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16422			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16422			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.12611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18845			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98835			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22051			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14892			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14787			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15196			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.67767			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.77581			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.70987			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15153			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20591			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39852			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12317			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01642			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14361			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16800			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16800			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.16800			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.93791			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.55757			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.04178			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.04178			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.04125			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.93751			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.04125			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.75545			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.17595			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.93754			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.93754			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.93388			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.28768	100.00000	6.24209			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.17011			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	107.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.95430			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.81500	93.44360	10.81500	93.74484			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.33500	92.82332	11.33500	95.32961			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93716			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.17582			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.93012			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26064			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.26964			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.73451	8.80500	101.39106			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15211			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.15995			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16313			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.17539			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.74292			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03448			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03448			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03448			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16300			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11558			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.83099	100.00000	26.65129			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.83099	100.00000	26.65129			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.07531	7.01000	36.67399			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	138.79056			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	0.00068	100.00000	0.00068			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.60500	97.60505	8.60500	125.03640			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.22000	31.00292	8.22000	135.97815			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.22000	31.38775	8.22000	136.29249			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.84108			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.70292			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61199			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61199			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.16583			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15384			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15626			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.61308			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15529			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26064			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.13958			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.84500	111.83150	8.84500	108.68098			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.07500	100.33442	9.07500	100.26144			0.00	0	6,925,862.00
COJ05	On 05/06/2023	Spot Bond	10.13500	113.62007	10.13500	113.52803			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.29500	106.10322	8.29500	106.03256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	9.72500	108.53820	9.72500	108.45421			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.12500	95.98675	10.12500	95.90908			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.95000	97.01749	10.95000	96.93276			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.95000	89.82005	10.95000	89.74160			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.55271			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.58368			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46018			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02171			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.50559			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22159			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.58500	91.02881	12.58500	89.01711			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.28931	100.00000	11.18390			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.97735			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.21000	96.45391	8.21000	97.40004			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86712			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.87355			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.86683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.88009			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.29500	103.88802	7.29500	103.82644			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09500	121.39772	7.09500	121.32838			0.00	0	1,400,000.00
DV22	On 07/02/2020	Spot Bond	8.39000	109.03414	8.39000	108.95990			0.00	0	44,289,854.00
DV23	On 27/02/2023	Spot Bond	8.79500	111.13614	8.79500	111.05690			0.00	0	84,801,485.00
E170	On 01/08/2020	Spot Bond	8.05000	134.57446	8.05000	134.48647			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.56975			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67724			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.73402			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.77146			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.44829			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	105.99979	0.00010	130.19833			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	111.20365	2.32000	111.05258			0.00	0	21,000,000.00
EL29	On 19/11/2029	Spot Bond	2.37000	98.24893	2.37000	98.11506		379,200,000,000.00	160,000,000	140,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.57500	109.45577	9.57500	109.37097			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47500	109.92832	9.47500	109.84540		132,650,000,000.00	14,000,000	10,000,000.00	
EMM03	On 04/05/2024	Spot Bond	10.00000	101.88402	10.00000	101.80299			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.50500	91.07383	10.50500	94.67894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.69893			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.83309			0.00	40,000,000	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55542			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.74491	100.00000	53.35526			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.55332	100.00000	56.14331			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	89.90861	100.00000	89.26639			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	85.61458	100.00000	85.03217			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.26925	3.00000	127.08938			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.25500	102.90948	11.25500	102.81614			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.36908			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.37352			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.68034			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.90500	82.81453	9.90500	97.19507			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.87744			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.80343			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.77987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89451			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.86442			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71218			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74073			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.76360			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71561			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.71776			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.75165			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.73500	104.60287	6.73500	104.54610			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.69500	107.94592	7.69500	107.87913		852,336,675,000.00	110,765,000	287,383,820.00	
ES23	On 25/01/2023	Spot Bond	8.33500	115.15494	8.33500	115.07703			0.00	0	260,365,600.00
ES26	On 02/04/2026	Spot Bond	8.78500	94.82119	8.78500	94.75439		527,100,000,000.00	60,000,000	57,409,000.00	
ES33	On 15/09/2033	Spot Bond	9.39500	85.16508	9.48500	84.40574		526,120,000,000.00	56,000,000	972,297,402.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.64980			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31224			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	100.00000	16.12058	100.00000	15.97005		34,000,000,000,000.00	340,000,000	170,000,000.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.41254			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.23781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.83779	100.00000	11.75197				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.51975	100.00000	11.43624				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.83039				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.86024				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.95572				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.00938				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.34500	104.49970	7.34500	104.43827				0.00	0	8,016,700.00
FRB05	On 21/12/2018	Spot Bond	9.38500	96.50586	9.38500	96.43333				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.28539				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28532				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.25138				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.63832				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.18500	103.58954	11.18500	103.49717				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.49328				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	76.39036	100.00000	75.79263				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.37784				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.26000	122.32291	2.26000	122.97643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.17000	131.30333	2.17000	261.78252			0.00	0	3,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	97.42313	2.87000	141.52154			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.88000	108.98288	2.88000	183.97521			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.50500	115.91713	7.50500	115.84752			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.57907	100.00000	31.37099			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.57907	100.00000	31.37099			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12400	56.02977	8.12400	55.30425			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.76143	9.50400	34.85667			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.51994	9.74000	33.61312			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.14066	100.00000	99.45946			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.62835			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.03396			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26600			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16506			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00383			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00383			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.62606			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18738			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26152			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15948			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17709			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20276			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.22780	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.22780	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25747			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17328			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21324			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23101			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16419			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.35578			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25577			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17011			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.18304	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24185			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18214			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19477			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22955			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21261			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23977			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.25473			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22892			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22161			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19793			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19415			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24518			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24206			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23351			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24559			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20737			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.91696	100.09221	10.83774			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.25743			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.18623			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21070			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.91902			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20067			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17271			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.17488			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.15793			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.16059			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.21638			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95277			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27611			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95277			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26371			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.15741			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.81031	13.22500	106.59734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14723			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95441			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95441			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14744			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22816			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.15508			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.89500	85.06372	3.89500	88.07343			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	100.00000	0.00000	100.16271			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16271			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.80196			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93716			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.35093			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.40806			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.43035			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17328			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.17228			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.38229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.50934			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14557			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20623			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000	119.92383	3.50000	112.04072			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17569			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17761			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.48000	109.38657	3.48000	112.20799			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.88010	98.93501	0.88010	118.20141			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50000	106.27844	3.50000	112.04072			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.86001	106.38297	1.86001	121.25240			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.93010	106.91809	1.93010	123.09276			0.00	0	36,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37279			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.77498	100.00000	20.62436			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.33224			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.28899			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.73340	4.73000	110.56139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.29437			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.15081			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.17444			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.23288			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.20609			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.19797			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
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.14455			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.26745			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
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.14435			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	98.39359			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.32368			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.04149			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.05651	100.00000	7.99810			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.75176			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.79500	102.39096	10.79500	101.46965			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.68950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	7.60500	102.72178	7.60500	101.81254			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43998			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.97515			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.13805			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.33797			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.46337			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.00000	138.83806	4.00000	138.63074			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66044			0.00	0	15,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.16109			0.00	520,000	260,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75586			0.00	400,000	200,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.93775			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.89600			0.00	0	28,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.18161			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.19460			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000	125.87965	2.68000	250.95886			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000	131.19431	2.18000	261.56497			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000	123.62364	2.90000	246.45681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.63000	102.06247	2.63000	119.58993			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.12447			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.23000	119.64909	2.23000	119.48705			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38641			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.54168			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.22332			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.00775			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.07426			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.09000	87.39808	3.09000	87.27360			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86234	100.00000	0.85610			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.19743	104.97509	13.09751			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.90922			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.15987	101.07593	17.03427			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.58280	100.44759	9.51304			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.23621			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.64249	100.76967	15.52830			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.06542			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.26563			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.91703			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.71000	95.52083	2.71000	95.38795			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.93240			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22677			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95769			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.61000	94.59733	2.61000	100.20881			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.07229			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.64000	94.24010	2.64000	99.90467			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.65505			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.29486			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000	128.99938	2.38000	325.94713			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21132			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	50.26127	100.00000	49.79198			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.08000	105.49405	6.08000	105.44254			0.00	0	2,010,000.00
FRX15	On 14/03/2015	Spot Bond	6.56500	106.04327	6.56500	105.98745		26,260,000,000.00	4,000,000	13,400,000.00	
FRX16	On 15/09/2016	Spot Bond	7.56500	103.54812	7.56500	103.48546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.07500	103.96483	8.07500	103.89776			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.25500	110.94316	8.25500	110.86961		87,503,000,000.00	10,600,000	12,200,000.00	
FRX19	On 15/11/2019	Spot Bond	8.96000	101.32182	8.96000	101.24945			0.00	0	2,029,000.00
FRX23	On 28/02/2023	Spot Bond	9.89500	88.83761	9.89500	89.34451			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.87000	106.55891	9.87000	106.47481			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.54500	95.09409	10.54500	95.01314			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.36500	79.78189	10.36500	79.71583			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66377			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.59772			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.78307			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.28500	102.69798	9.28500	102.62161			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		13,000,000.00	130	130.00	
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86237			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.29189			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.83891			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.84010			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.79806			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.72593			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.50866			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.42195			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.27735			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.66587			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.08465			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.11070			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.16106			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.01751	100.00000	2.99752			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.22355			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31028			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32782			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.51312			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.33878			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.18229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.51027			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.30590			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01580			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.07846			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.26294			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.27331			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.02947			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.04844			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.83001			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.11564			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.11564			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	105.10666	100.00000	104.28976			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26613			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30428			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.87743	103.36726	7.87743	100.58930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.17642			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.31389			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.37113			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.23033	103.42547	8.23033	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.25491			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.39984			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.45705			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.68080	103.50653	8.68080	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.53330			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.51441			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.56203			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.65757			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	102.03904			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37511			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.53078			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59126			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.20000	112.25751	8.20000	112.18277		27,880,000,000.00	3,400,000	33,785,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.95000	133.72948	1.95000	266.62438			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000	136.83259	1.93000	267.06985			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.45000	102.02929	9.45000	101.95124		5,670,000,000.00		600,000	12,342,800.00
HWAY35	On 31/07/2035	Spot Bond	9.44500	102.04801	9.44500	101.96999			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000	108.97392	2.00000	106.62607		1,352,861,195,400.00		751,589,553	969,115,000.00
I2038	On 31/01/2038	Spot Bond	2.50000	102.03911	2.50000	101.89868		1,506,732,500,000.00		602,693,000	584,735,470.00
I2050	On 31/12/2050	Spot Bond	2.62500	102.65285	2.62500	102.51063		2,700,117,000.00		1,028,616	516,543,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.39500	107.73571	7.39500	107.67196			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68695			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50832			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30246			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71343			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.01000	103.72900	7.01000	103.67075			0.00	0	650,000.00
IBL21	On 15/03/2016	Spot Bond	7.89500	106.63620	7.89500	106.56890			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.63500	108.05722	8.63500	107.98278			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.94000	102.79588	6.94000	102.73842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.14711			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.66721			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.85000	109.78001	3.85000	109.61684			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.71500	104.54185	7.71500	104.47629			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.94261			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.00353			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.70001	106.15119	0.70001	126.13813			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	105.18761	2.23000	123.25580			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.93491			0.00	200,000,000	200,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.33232			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.33500	103.79280	8.33500	103.72335			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.35662			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95292			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.75261			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.81500	96.73502	8.81500	96.66664			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.29000	93.50648	9.29000	93.43614			0.00	0	144,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.43500	83.89449	8.43500	97.48271			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00198	100.00000	0.00197			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.98987	5.00000	100.94900			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.98987	5.00000	100.94900			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.08135	5.00000	102.03959			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.98987	5.00000	100.94900			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.18000	4.00000	101.14733			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85568			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80172			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.92814			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.39500	110.47721	9.39500	110.39411			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94292			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94292			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.87752			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60002	100.00000	7.54492			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.95017			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.55829			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.34887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	9.39500	101.82309	9.39500	101.74691			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50094			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.68529			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.88235			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.21563			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.18134	100.00000	4.13959			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.16376	5.40000	99.12014			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.06203	5.40000	99.01850			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.73217	5.45000	98.64492			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88999			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.93423			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.11158	102.27496	11.11158	101.24786			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.11158	99.78012	11.11158	99.76183			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.08487			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46984			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.08338			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.56762	6.50000	101.51438			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16800			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45412			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.77427	100.00000	22.60916			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.57553	100.00000	14.46986			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.95481			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.95481			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.58743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.58743			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.69472			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.80224			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.40994			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44829			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.47461			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30550			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30775			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.24370			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.14276			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12826			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.18865			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12336			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19951			0.00	100,000,000	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.44829			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.25267			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11494			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99862			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.38047			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.52458	100.00000	61.07853			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.92567			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.85136			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.49944			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32883			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.35909			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.37932			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.40500	103.13531	8.40500	103.06573			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.06500	103.69794	7.06500	103.63927			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51291			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88500	105.60481	8.88500	105.53000		17,770,000,000.00	2,000,000	14,482,600.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.87896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.73302			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.08687			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.57500	103.76537	8.57500	103.69398			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.45579			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.47192			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.32000	96.91881	3.32000	113.55654			0.00	0	2,100,000.00
IV019	On 31/03/2028	Spot Bond	4.05000	91.68799	4.05000	122.98009			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46935			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.92002			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.63448			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.62566			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.33487			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.01948			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.10994			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.00000	86.53342	4.00000	87.15823		8,000,000,000.00	2,000,000	2,000,000.00	
IV030A	On 31/01/2025	Spot Bond	4.00000	86.46128	4.00000	93.57979			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.37238			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.59270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26563			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.88500	108.92492	11.88500	108.82245			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.43459			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.05000	90.71495	4.05000	122.98009			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.65598	5.25000	99.57035			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.54767	5.35000	99.46060			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.44610	5.35000	99.35920			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.34473	5.35000	99.25801			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.24357	5.35000	99.15703			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.14262	5.35000	99.05625			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.02414	5.45000	98.93637			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.92175	5.45000	98.83416			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.81958	5.45000	98.73217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.87241			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.89957			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.09998			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.10832			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.03458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.90203			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.17826			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.95882			0.00	80,000,000	40,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.91813			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.77745			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.68365			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.65100			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.72269			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.50344			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88984			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94557			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	89.32039	100.00000	88.67470			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.75325	100.00000	59.31529			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.48487	100.00000	56.07535			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	56.42617	100.00000	55.89931			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.12665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02	On 20/02/2016	Spot Bond	100.00000	9.51111	100.00000	9.44216			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.83888	100.00000	30.61285			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37917			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.48807	100.00000	9.41928			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.45585			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	38.40988	100.00000	38.05124			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.52718			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.31625			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60000	142.17387	8.60000	142.07631			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.53515			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62114			0.00	0	30,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.98500	98.46353	8.98500	98.39184			0.00	0	1,995,000.00
LGL03	On 03/04/2018	Spot Bond	9.03500	65.68137	9.03500	96.46806			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.83477	8.00000	100.77031			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.41430			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.64500	98.54705	11.64500	98.45567			0.00	0	9,862,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.45441			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88975			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21883			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.80822			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61368			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.35959			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.94648			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.39944			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.89279			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.83722			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25093			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30473			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21445			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.33008			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19879			0.00	160,000,000	100,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.17342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.88212	100.00000	63.41390			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.81937	100.00000	60.37843			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.79451	100.00000	65.93601			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.56401	100.00000	34.31342			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.82686	100.00000	29.61063			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.77951	100.00000	8.71586			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.43435	100.00000	21.27895			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.73500	103.19408	8.73500	103.12179			0.00	0	167,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.29547			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.25111			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.27326			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.43479			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.44591			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.50141			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.20841			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.37289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.12000	103.34426	8.12000	103.27687			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.80500	102.19602	8.80500	102.12307			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.55000	102.53142	9.55000	102.45218			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.35500	104.36552	6.35500	104.31202			0.00	0	11,638,300.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13362			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.13902			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.64000	103.13209	9.64000	103.05204			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.54500	104.38375	7.54500	104.32075			0.00	0	24,638,597.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.51981			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.04500	99.88898	9.04500	99.81658			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.49703			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.74500	99.85937	8.74500	99.78934			0.00	0	2,699,000.00
MTN02	On 13/07/2014	Spot Bond	6.83500	108.04455	6.83500	107.98439		5,095,765,900,000.00	745,540,000	138,771,065.00	
MTN03	On 13/07/2015	Spot Bond	7.59500	107.63244	7.59500	107.56597			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.69000	109.53495	8.69000	109.45776			0.00	0	13,501,300.00
MTN05	On 28/10/2013	Spot Bond	6.32000	101.80237	6.32000	101.75058			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.84485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.60508			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.56211	100.00000	6.51453			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17385	100.00000	0.17259			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.87059	100.00000	6.82078			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.95472	100.00000	6.90429			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.39176	100.89771	6.34504			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.47663	100.61875	6.42942			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.72460			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.73192			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75024			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.76255			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.77597			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.78816			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.79410			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.86763			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.95309			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17385	100.00000	0.17259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17385	100.00000	100.00000	0.17259			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.97500	96.47788	8.97500	96.40886				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.52499				0.00	150,000,000	15,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.43220				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.81149				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.50620				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.03840				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.56460				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.59500	108.97326	7.59500	108.90706				0.00	0	2,293,787.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.60456				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98500	114.73058	8.98500	114.64841				0.00	0	1,043,900.00
NBK4	On 28/10/2024	Spot Bond	10.77500	31.37989	10.77500	31.35351				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.64500	105.27249	7.64500	105.20778				0.00	0	9,596,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32336				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.39961				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.80000	103.35510	6.80000	103.29877				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46153				0.00	1,300,000	20,650,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.84500	106.17813	7.84500	106.11155			0.00	0	119,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.07049			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.62485			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.99978			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.81225			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.45603			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.47714			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.64618			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.44994			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.19043			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.30376			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.12441			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.51071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.66914			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49483			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66519			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.41784			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.91350			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.84582			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14599			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13737			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.79982			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13208			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12935			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.12925			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.34500	107.36102	8.34500	107.28949			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.61500	103.62872	5.61500	103.58150			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.61500	104.83727	6.61500	104.78074		3,969,000,000.00	600,000	15,832,400.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.85423			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.13500	112.96427	12.13500	112.85583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.49761			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.56415			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	157.58233	2.19000	157.36975			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.69000	107.50019	8.69000	107.42443			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.25720			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23638			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23638			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.32000	106.60212	9.32000	106.66971			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.64751			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.06720			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.61348			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.60737			0.00	100,000,000	29,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.63251			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.52000	106.59044	9.52000	107.70403			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.65766			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63256			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.64757			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.72000	106.57903	9.72000	106.63931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.69780			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66770			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.65761			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.84781			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78678			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.67767			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500	135.02868	3.92500	134.82767		4,317,500,000.00	1,100,000	31,100,000.00	
NRA014	On 30/04/2014	Spot Bond	6.84500	105.37691	6.84500	105.31911		0.00	0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.47500	117.14630	8.47500	117.06663		0.00	0	8,266,000.00	
NRA022	On 31/10/2022	Spot Bond	8.80500	123.65110	8.80500	123.56428		0.00	0	7,668,000.00	
NRA023	On 31/05/2023	Spot Bond	2.08500	164.37237	2.08500	164.15202		0.00	0	83,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.28000	125.11718	9.28000	125.02419		0.00	0	3,146,664.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.29961		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26476		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.41710		0.00	2,120,000	1,060,000.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.04943		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.98819		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.94068			0.00	40,800,000	15,400,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.07447			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.65186			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.84148			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.64802	100.00000	16.52733			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.29970	100.00000	22.13626			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.35160	100.00000	22.18778			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.38274	100.00000	22.21869			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.13014	100.00000	22.96061			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.96057	100.00000	23.78496			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.15078	100.00000	28.93712			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.62500	106.43352	6.62500	106.37668		1,457,500,000.00		220,000	2,045,844.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.38967	100.00000	6.34335			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.80000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.14862	100.00000	31.91299			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.21590	100.00000	9.14908			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.11953			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000	92.83810	100.00000	92.17339			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71352			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52373			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	16,000,000	8,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76464			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16156			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.15862			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.33412			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17957			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16822			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.16209			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.17661			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18984			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17622			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.16849			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20118			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.17595			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.57357			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62414			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.64690			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.69746			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.91473			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.96523			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.78240			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.17002			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.39500	112.06185	6.39500	112.00435			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.23500	92.85994	6.23500	92.81347			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.02000	37.50211	8.02000	37.47794			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	6.31000	118.53299	6.39500	118.28359		104,977,211,020,000.00	636,642,000	9,501,468,929.00	
R158	On 15/09/2015	Spot Bond	6.39500	118.34431	6.39500	112.00435			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.29500	87.21800	6.29500	87.17395			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.39500	124.24348	6.39500	124.17974			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.22500	82.15499	6.22500	82.11394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	5.56500	104.50606	5.56500	104.45851			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.13000	119.47011	8.20000	118.75256		106,593,194,220,000.00	111,094,000	3,986,898,948.00	
R187P	On 21/12/2026	Spot Bond	7.94000	35.02731	7.94000	35.00496			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.86000	32.76634	7.86000	32.74564			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	273.07131	1.68000	272.71423		72,297,266,160.00	43,034,087	220,439,665.00	
R201	On 21/12/2014	Spot Bond	5.78000	104.37176	5.86500	104.20071		485,520,000,000.00	84,000,000	1,155,079,673.00	
R202	On 07/12/2033	Spot Bond	2.35000	199.46745	2.39000	197.99420		1,306,339,681,100.00	555,889,226	1,627,782,516.00	
R2023	On 28/02/2023	Spot Bond	7.85000	101.90511	7.92500	101.34301		27,052,071,830,000.00	446,123,800	5,180,729,310.00	
R203	On 15/09/2017	Spot Bond	7.12500	106.43151	7.18500	106.15047		43,355,496,750,000.00	084,982,000	7,867,513,360.00	
R204	On 21/12/2018	Spot Bond	7.33000	103.19128	7.38500	102.88167		31,796,763,020,000.00	337,894,000	5,839,293,312.00	
R2048	On 28/02/2048	Spot Bond	9.00000	100.25675	9.00000	100.18482		18,290,430,000,000.00	032,270,000	3,444,433,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.03932	100.00000	67.05584			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.42500	104.54346	5.52000	104.44598		1,749,931,400,000.00	322,568,000	2,284,610,447.00	
R207	On 15/01/2020	Spot Bond	7.57500	101.68790	7.64000	101.29856		19,389,613,875,000.00	559,685,000	4,040,928,105.00	
R208	On 31/03/2021	Spot Bond	7.65500	96.46404	7.72500	96.01491		77,685,248,288,700.00	148,301,540	0,502,817,762.00	
R209	On 31/03/2036	Spot Bond	8.79500	76.70150	8.87500	76.02493		39,636,832,336,480.00	506,746,144	9,409,452,691.00	
R210	On 31/03/2028	Spot Bond	2.15000	154.65332	2.15000	154.44519		4,828,648,450.00	2,245,883	486,149,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.00000	117.59100	0.00010	129.19822			0.00	9,928,000	142,524,497.00
R212	On 31/01/2022	Spot Bond	1.65000	128.97082	1.66000	128.70428		6,908,241,883,950.00		186,813,263	1,263,296,995.00
R213	On 28/02/2031	Spot Bond	8.63500	87.64141	8.70500	87.02352		42,032,166,385,000.00		867,651,000	5,528,012,910.00
R214	On 28/02/2041	Spot Bond	8.94000	77.29153	8.94000	77.23645		16,256,031,120,000.00		818,348,000	7,937,679,000.00
R224C	On 15/09/2013	Spot Bond	5.62500	98.84233	5.62500	98.79718			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.72500	96.09045	5.72500	96.04624			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.83500	93.29598	5.83500	93.25225			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.45500	89.72545	6.45500	89.67900			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.29500	87.21800	6.29500	87.17395			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.21500	84.73430	6.21500	84.69204			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.22500	82.15499	6.22500	82.11394			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.90000	97.27963	5.90000	97.23377			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.92000	94.48333	5.92000	94.43816			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	91.83269	5.87000	91.78915			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.36500	88.37294	6.36500	88.32757			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.23500	85.91454	6.23500	85.87131			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.21500	83.36518	6.21500	83.32337			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.27500	80.68949	6.27500	80.64863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	7.16000	75.61840	7.16000	75.57481			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.21000	72.84740	7.21000	72.80512			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.39000	69.70805	7.39000	69.66660			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.37000	67.29512	7.37000	67.25521			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.35000	64.97824	7.35000	64.93981			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.34000	62.71408	7.34000	62.67704			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.60000	59.44593	7.60000	59.40960			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.58000	57.35221	7.58000	57.31724			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.64500	54.98276	7.64500	54.94896			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.61500	53.08825	7.61500	53.05573			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.58500	51.27384	7.58500	51.24257			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.55500	49.53579	7.55500	49.50569			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.51500	47.91653	7.51500	47.88757			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.47500	46.36812	7.47500	46.34024			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.14000	41.66626	8.14000	41.63902			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.10000	40.21372	8.10000	40.18756			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.06000	38.82677	8.06000	38.80163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	8.02000	37.50211	8.02000	37.47794			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.98000	36.23660	7.98000	36.21337			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.94000	35.02731	7.94000	35.00496			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.90000	33.87143	7.90000	33.84993			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.86000	32.76634	7.86000	32.74564			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.27004			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45604			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.79321			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.68577			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.84494			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.05120	100.00000	11.96383			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.39189			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.31525			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.33656			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.38895			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.31788			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.31050			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.07164			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.96209	100.00000	86.36235			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.06269			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.32156			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30356			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70394			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.35798			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.51967			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.99330			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.17151			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64433			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.44956			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.88209			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91254			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.81770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61952			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61952			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.48018			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.72756			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.32417			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.76690			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02597			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.02927			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.46985			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.35723			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.59741	12.35000	107.49061			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.38814			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.81018			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.08353	100.00000	12.98868			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.08353	100.00000	12.98868			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.36086			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.59929			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.00730	100.00000	55.60125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.71154			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.31694	5.25000	102.27301			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.99594	100.00000	0.98880			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.77158	100.00000	6.72195			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.98387	100.00000	9.91148			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.67580	100.00000	11.45199			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.62278			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.43355			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.64500	103.66060	9.64500	103.58059		2,097,787,500,000.00	217,500,000	494,539,135.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.76776			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.69500	110.28785	7.69500	110.21998			0.00	0	30,010,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70178			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23500	102.29064	9.23500	102.21498			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.29135			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.19867			0.00	19,000,000	19,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.17398			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.33326			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.30694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.69500	104.33491	7.69500	104.27070			0.00	0	11,928,896.00
SBK9	On 10/04/2018	Spot Bond	8.98500	99.62727	8.98500	99.55552			0.00	0	4,865,885.00
SBK11	On 09/04/2014	Spot Bond	1.60000	132.46253	1.60000	132.29017			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.59677			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.85500	115.16575	7.85500	115.09344			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.71500	115.46551	7.71500	115.39428			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.64500	115.61578	7.64500	115.54509			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.58500	101.23794	8.58500	101.16859			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.79000	115.30480	7.79000	115.23298			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.75500	115.37976	7.75500	115.30822			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17824			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31434			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.09148			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.90963			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.90036			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	92.65633	100.00000	91.97168			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.23500	104.75370	8.23500	104.68481			0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88258			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.67541			0.00	6,000,000	3,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.07299			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.76517	100.00000	1.75347			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.07575			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.37500	104.67027	9.37500	104.59170			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85000	102.70219	9.85000	102.62172			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.88387			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.13600			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96019			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.64502			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.87500	100.87763	8.87500	100.80625			0.00	0	15,931,000.00
SBS3	On 25/05/2026	Spot Bond	8.90000	95.50295	8.90000	95.43519			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.42500	96.35079	9.42500	96.27848			0.00	0	576,000.00
SBS9	On 07/07/2016	Spot Bond	7.57500	110.01244	7.57500	109.94468		24,240,000,000.00		3,200,000	120,400.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.82204	0.70000	122.67120			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.21000	130.86791	2.21000	260.91358			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.40047	0.70001	126.13813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	105.03000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.71510	100.00000	5.67366			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.42736	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.42204	1.27001	123.70894			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.56762	6.50000	101.51438			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17426			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17835			0.00	40,000,000	20,500,000.00
SHS05	On 29/06/2017	Spot Bond	9.28500	98.29457	9.28500	98.22134		11,142,000,000.00		1,200,000	609,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.05562			0.00	50,000,000	25,178,900.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46085			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.12529			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.11277			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	100.00000	36.64465	100.00000	100.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.53000	104.06054	5.53000	104.01358		663,600,000,000.00		120,000,000	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.69500	108.91626	7.69500	108.84814			0.00	0	8,442,300.00
SMF1	On 27/06/2013	Spot Bond	6.92500	102.25860	6.92500	102.25859			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.63500	101.06578	8.63500	100.99615			0.00	0	18,697,700.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.82480			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.68052			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.86310			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.68574			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.48500	103.04774	8.48500	102.97757			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.61484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27668			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.33062			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40500	95.01073	9.40500	94.93918			0.00	0	34,742,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48729			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03750			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.23406			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.33300	87.65166	9.33300	87.58614			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.39500	87.34607	9.39500	87.28036			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.11000	102.49039	7.11000	102.43171			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.90000	95.29073	8.90000	95.22199			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19197			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.36500	101.99983	8.36500	101.93171			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.29500	116.37113	7.29500	116.30318			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.75000	98.56073	2.75000	98.79841			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.33500	98.72100	8.33500	98.69981			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23635			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.13464			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10525			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.94371			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.81696			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.62480			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.53255			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.74077			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93523			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59686			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.55303			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.45058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.33744			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.32340			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29419			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30748			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.24853			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.95500	114.47647	6.95500	114.41235			0.00	0	272,279.00
SZ25	On 30/09/2025	Spot Bond	8.76000	104.01931	8.76000	103.94624			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.06908	100.00000	53.70694			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.19495	100.00000	42.87836			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.44098	100.00000	15.32904		6,000,000,000,000.00		60,000,000	0.00
TFS06	On 20/03/2014	Spot Bond	6.73000	103.14967	6.73000	103.09402			0.00	0	62,600.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16802			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.56277			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.93630			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.44896			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20068			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.98558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.64500	106.53346	7.64500	106.46725			0.00	0	530,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35774			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.67229			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.71724			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.25368			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.29231			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.54087	7.83000	103.47498			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23243			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28072			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.11632			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.23243			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.28072			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.22427	7.16000	103.15475			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.37533			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.36761			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.55281			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.52774			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.28401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.19757			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29401			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.92967	101.06155	6.87839			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.22471			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.48346			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.39848			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.47566			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.29169			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23781			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.26494			0.00	2,120,000	1,060,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28432			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.26494			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.28432			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.29401			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25332			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28432			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.39088			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39088			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.54582			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.58454			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53614			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.30972			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.35801			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.33869			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.06204			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.34500	107.93429	8.34500	107.86198		30,042,000,000.00		3,600,000	929,300.00
TL20	On 22/02/2020	Spot Bond	7.81500	92.92914	7.81500	92.84670			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.12500	105.25828	8.12500	105.18995			0.00	0	996,661,099.00
TN20	On 17/09/2020	Spot Bond	8.69500	112.51989	8.69500	112.44183		424,316,000,000.00		48,800,000	229,968,273.00
TN23	On 06/11/2023	Spot Bond	8.94000	114.00742	8.94000	113.92616		53,640,000,000.00		6,000,000	118,245,066.00
TN25	On 19/08/2025	Spot Bond	9.19000	105.68248	9.19000	105.60380			0.00	0	240,093,000.00
TN27	On 14/11/2027	Spot Bond	9.25500	98.35108	9.25500	98.27857		87,459,750,000.00		9,450,000	37,643,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.99541			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.77063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.78842			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.81119			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.81349			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.92561			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.15797			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.88930			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.88463			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.88180			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02678	10.00000	99.94469			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02610	9.75000	99.94607			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.02586	100.00000	9.94678			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.41334			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.70813			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.39279			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.69421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.21256			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.60320			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.03072			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.39477			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.09708			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761		30,000,000,000,000.00	300,000,000	150,000,000.00	
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.22548			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16712			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13795			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07959			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06500			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03582			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.98114			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02507			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.74404			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65651			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62733			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52986			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19144			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76130			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03971			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65897			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12500	112.04644	9.12500	111.96497			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.95564			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41884			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.78625			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.52500	105.24539	9.52500	105.16560			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	92.46000	100.00000	91.78015			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	92.04141	100.00000	91.39626			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	92.59629	100.00000	91.91544			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.90039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.93353			0.00	8,000,000	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.93499			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45413			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	133.39000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.75500	116.03645	6.75500	115.97362			0.00	0	93,203,569.00
WS05	On 01/08/2018	Spot Bond	0.31000	246.50242	0.31000	246.20753		7,617,940,000.00	24,574,000	54,859,000.00	
WSP1	On 28/05/2015	Spot Bond	6.79500	104.70387	6.79500	104.64684			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.69000	105.16897	7.69000	105.10429			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.94000	105.74073	7.94000	105.67362			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.26500	104.62818	8.26500	104.55912			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500	105.02358	8.26500	104.95426		16,530,000,000.00	2,000,000	14,000,001.00	
Z006	On 31/08/2013	Spot Bond	5.84000	99.03343	5.84000	98.98638			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.90000	97.60193	5.90000	97.55576			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.34500	88.27097	6.34500	88.22554			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.89000	95.74730	5.89000	95.70176			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.90000	94.36608	5.90000	94.32087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.27500	86.74990	6.27500	86.70598			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.88000	92.13742	5.88000	92.09390			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.34500	88.25599	6.34500	88.21031			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.33000	63.77979	7.33000	63.74237			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.11159	100.00000	11.04846			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04474	100.00000	0.04449			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.11159	100.00000	11.04846			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.77255	100.00000	29.60342			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.45881	100.00000	30.28578			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.55432	100.00000	28.39210			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.55432	100.00000	28.39210			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.07566	100.00000	26.92185			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.07566	100.00000	26.92185			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.62487	100.00000	25.47929			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.62487	100.00000	25.47929			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.11404	100.00000	23.97705			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.11404	100.00000	23.97705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On 20/08/2015	Spot Bond	100.00000	22.73542	100.00000	22.60626			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.73542	100.00000	22.60626			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.39495	100.00000	21.27341			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.39495	100.00000	21.27341			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.24855	100.00000	20.13352			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.16357	100.00000	19.05471			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.33149	100.00000	14.25007			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.53783	100.00000	13.46092			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.05702	100.00000	11.98852			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.38932	100.00000	11.32462			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.71781	100.00000	10.65692			0.00	0	0.00
Total for j-Bonds :								692,298,393,872,240.00	,876,205,893	109 913 902 634.00	
Grand Total:								12,298,849,954,105.00	176,253,455	09 916 025 858.00	