



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 28/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.79770	9.79770	9.63660	9.63660		14.65	730,702,668.30	74,579	477,724.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,058.06270	1.05806	897.30570	0.89731	1,058.063	19.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.36270	0.00036	0.70570	0.00071	0.363	19.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	998.19570	0.99820	837.50200	0.83750	998.196	18.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.49570	0.00050	0.90200	0.00090	0.496	18.89	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,117.96600	1.11797	957.15640	0.95716	1,117.966	19.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.26600	0.00027	0.55640	0.00056	0.266	19.80	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,097.99490	1.09799	937.20180	0.93720	1,097.995	19.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.29490	0.00029	0.60180	0.00060	0.295	19.64	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	768.94170	0.76894	609.10160	0.60910	768.942	16.47	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	1.24170	0.00124	2.50160	0.00250	1.242	16.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,048.08200	1.04808	887.33480	0.88733	1,048.082	19.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.38200	0.00038	0.73480	0.00073	0.382	19.27	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,038.10240	1.03810	877.36520	0.87737	1,038.102	19.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.40240	0.00040	0.76520	0.00077	0.402	19.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	649.80570	0.64981	492.18230	0.49218	649.806	15.21	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	2.10570	0.00211	5.58230	0.00558	2.106	15.21	0.00	0	3,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	948.29980		0.94830	787.71350	0.78771	948.300	18.36		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.59980		0.00060	1.11350	0.00111	0.600	18.36		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	798.79430		0.79879	638.77310	0.63877	798.794	16.79		0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	1.09430		0.00109	2.17310	0.00217	1.094	16.79		0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	551.07200		0.55107	399.45010	0.39945	551.072	14.16		0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	3.37200		0.00337	12.85010	0.01285	3.372	14.16		0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	758.99580		0.75900	599.22330	0.59922	758.996	16.37		0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	1.29580		0.00130	2.62330	0.00262	1.296	16.37		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	699.38210		0.69938	540.11150	0.54011	699.382	15.74		0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	1.68210		0.00168	3.51150	0.00351	1.682	15.74		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	455.95610		0.45596	312.98350	0.31298	455.956	14.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	8.25610		0.00826	26.38350	0.02638	8.256	14.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	620.11740		0.62012	463.86050	0.46386	620.117	14.90		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	2.41740		0.00242	7.26050	0.00726	2.417	14.90		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	600.35400		0.60035	445.19800	0.44520	600.354	14.69		0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	2.65400		0.00265	8.59800	0.00860	2.654	14.69		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	177.57950		0.17758	98.66460	0.09866	177.580	14.61		2,983,335.60	16,800	55,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	79.87950		0.07988	162.06460	0.16206	79.879	14.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	522.17030		0.52217	372.72890	0.37273	522.170	14.19		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	4.47030		0.00447	16.12890	0.01613	4.470	14.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	503.06000		0.50306	355.26340	0.35526	503.060	14.21		0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	5.36000		0.00536	18.66340	0.01866	5.360	14.21		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	59.74040		0.05974	31.00480	0.03100	59.740	16.19		0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	262.04040		0.26204	394.40480	0.39440	262.040	16.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	410.04200		0.41004	272.95470	0.27295	410.042	14.31		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	12.34200		0.01234	36.35470	0.03635	12.342	14.31		0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	323.06600		0.32307	200.89930	0.20090	323.066	14.41		0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	25.36600		0.02537	64.29930	0.06430	25.366	14.41		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	1.21060	0.00121	0.55260	0.00055	1.211	22.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,203.51060	1.20351	1,363.95260	1.36395	1,203.511	22.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	104.65290	0.10465	55.90110	0.05590	104.653	15.27	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	156.95290	0.15695	269.30110	0.26930	156.953	15.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	90.43300	0.09043	47.83450	0.04783	90.433	15.51	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	182.73300	0.18273	301.23450	0.30123	182.733	15.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.15010	0.00015	0.06510	0.00007	0.150	23.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,702.45010	1.70245	1,863.46510	1.86347	1,702.450	23.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	22.37310	0.02237	11.79730	0.01180	22.373	17.72	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	474.67310	0.47467	625.19730	0.62520	474.673	17.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	2.30340	0.00230	1.07060	0.00107	2.303	21.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,054.60340	1.05460	1,214.47060	1.21447	1,054.603	21.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,297.80650	1.29781	1,136.69240	1.13669	1,297.806	21.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.10650	0.00011	0.09240	0.00009	0.107	21.16	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,197.87660	1.19788	1,036.89280	1.03689	1,197.877	20.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.17660	0.00018	0.29280	0.00029	0.177	20.40	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.42000	0.00042	0.18660	0.00019	0.420	23.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,452.72000	1.45272	1,613.58660	1.61359	1,452.720	23.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,597.70340	2.59770	2,436.60020	2.43660	2,597.703	35.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00340	0.00000	0.00020	0.00000	0.003	35.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.92410		9.92410	9.92410	9.76070	9.76070		14.72	131,405,008.10	13,241	228,786.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,191.07070	1.19107	1,035.03830	1.03504	1,191.071	14.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	16.97070	0.01697	24.33830	0.02434	16.971	14.26	892,794.59	52,608	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,143.27980	1.14328	988.22360	0.98822	1,143.280	14.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.17980	0.01918	27.52360	0.02752	19.180	14.11	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	957.67380	0.95767	811.39890	0.81140	957.674	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	33.57380	0.03357	50.69890	0.05070	33.574	13.77	0.00	0	5,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	784.16090	0.78416	647.83530	0.64784	784.161	13.72	0.00	0	12,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	60.06090		0.06006	87.13530	0.08714	60.061	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	702.43150		0.70243	574.19980	0.57420	702.431	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	78.33150		0.07833	113.49980	0.11350	78.331	13.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	663.02320		0.66302	540.29230	0.54029	663.023	13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	88.92320		0.08892	129.59230	0.12959	88.923	13.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	624.65720		0.62466	507.76380	0.50776	624.657	13.67	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	100.55720		0.10056	147.06380	0.14706	100.557	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	522.95100		0.52295	418.54700	0.41855	522.951	13.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	148.85100		0.14885	207.84700	0.20785	148.851	13.98	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	467.79660		0.46780	371.00780	0.37101	467.797	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	183.69660		0.18370	250.30780	0.25031	183.697	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	461.94290		0.46194	365.99990	0.36600	461.943	14.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	187.84290		0.18784	255.29990	0.25530	187.843	14.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	456.14380		0.45614	361.04370	0.36104	456.144	14.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	192.04380		0.19204	260.34370	0.26034	192.044	14.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	380.64820		0.38065	298.42720	0.29843	380.648	14.51	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	256.54820		0.25655	337.72720	0.33773	256.548	14.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	356.21660		0.35622	279.26560	0.27927	356.217	14.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	282.11660		0.28212	368.56560	0.36857	282.117	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	333.07850		0.33308	261.29160	0.26129	333.078	14.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	308.97850		0.30898	400.59160	0.40059	308.978	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	226.09820		0.22610	175.26960	0.17527	226.098	15.67	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	501.99820		0.50200	614.56960	0.61457	501.998	15.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	193.62710		0.19363	150.01850	0.15002	193.627	16.05	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	589.52710		0.58953	709.31850	0.70932	589.527	16.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	114.04280		0.11404	0.00000	0.00000	114.043	17.51	2,999,781.81	26,304	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	939.94280		0.93994	0.00000	0.00000	939.943	17.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	85.50270		0.08550	66.69260	0.06669	85.503	18.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,161.40270		1.16140	1,305.99260	1.30599	1,161.403	18.37		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,239.10590		1.23911	1,082.20200	1.08220	1,239.106	14.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	15.00590		0.01501	21.50200	0.02150	15.006	14.41		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	61.84470		0.06184	48.61140	0.04861	61.845	19.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,437.74470		1.43774	1,587.91140	1.58791	1,437.745	19.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	45.88600		0.04589	36.41390	0.03641	45.886	20.44		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,721.78600		1.72179	1,875.71390	1.87571	1,721.786	20.44		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,624.62360		2.62462	2,461.36770	2.46137	2,624.624	19.33		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.52360		0.00052	0.66770	0.00067	0.524	19.33		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,433.21080		1.43321	1,273.68670	1.27369	1,433.211	15.03		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	9.11080		0.00911	12.98670	0.01299	9.111	15.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.04070		10.04070	9.87550	9.87550		15.05		52,151,395.80	5,194	23,525.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,178.29720		1.17830	1,032.44370	1.03244	1,178.297	14.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	65.49720		0.06550	84.84370	0.08484	65.497	14.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,134.06730		1.13407	991.54640	0.99155	1,134.067	14.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	71.26730		0.07127	93.94640	0.09395	71.267	14.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,091.22500		1.09123	951.37070	0.95137	1,091.225	14.05		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	78.42500		0.07843	103.77070	0.10377	78.425	14.05		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	951.38650		0.95139	818.99130	0.81899	951.386	14.04		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	110.68650		0.11069	143.49130	0.14349	110.686	14.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,203.16180		1.20316	1,055.56680	1.05557	1,203.162	14.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	62.46180		0.06246	80.06680	0.08007	62.462	14.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	611.40130		0.61140	516.39680	0.51640	611.401	14.43		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	270.70130		0.27070	340.89680	0.34090	270.701	14.43		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	558.55240		0.55855	469.87280	0.46987	558.552	14.64		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	317.85240		0.31785	394.37280	0.39437	317.852	14.64		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,114.65710		1.11466	973.69840	0.97370	1,114.657	14.05		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	73.95710		0.07396	98.19840	0.09820	73.957	14.05		0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	464.78310		0.46478	0.00000	0.00000	464.783	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	424.08310		0.42408	0.00000	0.00000	424.083	15.05	127,224.93	300	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	424.89990		0.42490	0.00000	0.00000	424.900	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	484.19990		0.48420	0.00000	0.00000	484.200	15.31	145,259.97	300	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	616.91380		0.61691	521.26800	0.52127	616.914	14.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	266.21380		0.26621	335.76800	0.33577	266.214	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	355.32880		0.35533	297.04670	0.29705	355.329	15.82	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	614.62880		0.61463	721.54670	0.72155	614.629	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	325.16180		0.32516	0.00000	0.00000	325.162	16.08	97,548.54	300	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	684.46180		0.68446	0.00000	0.00000	684.462	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	533.64720		0.53365	448.06280	0.44806	533.647	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	342.94720		0.34295	422.56280	0.42256	342.947	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	149.95800		0.14996	126.17870	0.12618	149.958	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,459.25800		1.45926	1,600.67870	1.60068	1,459.258	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	116.52810		0.11653	98.58580	0.09859	116.528	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,775.82810		1.77583	1,923.08580	1.92309	1,775.828	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	364.95270		0.36495	305.19620	0.30520	364.953	15.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	594.25270		0.59425	699.69620	0.69970	594.253	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,052.52200		2.05252	1,890.60890	1.89061	2,052.522	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.82200		0.01182	15.10890	0.01511	11.822	16.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,338.88680		1.33889	1,186.16940	1.18617	1,338.887	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	48.18680		0.04819	60.66940	0.06067	48.187	14.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	196.79380		0.19679	164.94070	0.16494	196.794	17.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,156.09380		1.15609	1,289.44070	1.28944	1,156.094	17.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,644.36840		2.64437	2,480.11420	2.48011	2,644.368	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.66840		0.00367	4.61420	0.00461	3.668	17.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.16320		10.16320	9.99680	9.99680		15.00	0.00	0	7,784.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,073.35910		1.07336	944.29470	0.94429	1,073.359	14.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	160.15910		0.16016	197.49470	0.19749	160.159	14.04	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	840.02060		0.84002	733.01120	0.73301	840.021	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	266.82060		0.26682	326.21120	0.32621	266.821	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	834.10390		0.83410	727.71730	0.72772	834.104	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	270.90390		0.27090	330.91730	0.33092	270.904	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	828.22250		0.82822	722.45890	0.72246	828.223	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	275.02250		0.27502	335.65890	0.33566	275.023	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	441.22010		0.44122	381.64550	0.38165	441.220	16.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	778.02010		0.77802	884.84550	0.88485	778.020	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	317.50520		0.31751	274.91470	0.27491	317.505	17.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,154.30520		1.15431	1,278.11470	1.27811	1,154.305	17.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	271.48800		0.27149	235.32940	0.23533	271.488	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,358.28800		1.35829	1,488.52940	1.48853	1,358.288	17.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	233.72310		0.23372	202.93640	0.20294	233.723	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,570.52310		1.57052	1,706.13640	1.70614	1,570.523	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	202.66020		0.20266	176.35300	0.17635	202.660	18.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,789.46020		1.78946	1,929.55300	1.92955	1,789.460	18.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,477.29100		2.47729	2,313.50260	2.31350	2,477.291	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.09100		0.01409	16.70260	0.01670	14.091	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,994.67830		1.99468	1,834.98150	1.83498	1,994.678	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	31.47830		0.03148	38.18150	0.03818	31.478	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,531.93750		1.53194	1,380.69520	1.38070	1,531.938	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	68.73750		0.06874	83.89520	0.08390	68.738	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.26700		10.26700	10.09870	10.09870		15.44	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	982.70700		0.98271	873.17510	0.87318	982.707	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	305.70700		0.30571	364.47510	0.36448	305.707	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	976.38680		0.97639	867.89650	0.86790	976.387	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	309.38680		0.30939	369.19650	0.36920	309.387	14.42	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	On 13/06/2014	Foreign Exchange Future	9.61	Call	970.09410		0.97009	862.64940	0.86265	970.094	14.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	313.09410		0.31309	373.94940	0.37395	313.094	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.35110		10.35110	10.18410	10.18410		16.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,945.17950		1.94518	1,798.49970	1.79850	1,945.180	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	144.07950		0.14408	164.39970	0.16440	144.080	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,176.90040		1.17690	1,064.46380	1.06446	1,176.900	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	425.80040		0.42580	480.36380	0.48036	425.800	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,430.70590		2.43071	2,271.98620	2.27199	2,430.706	15.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	79.60590		0.07961	87.88620	0.08789	79.606	15.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,029.52090		2.02952	1,881.17210	1.88117	2,029.521	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	128.42090		0.12842	147.07210	0.14707	128.421	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,987.17970		1.98718	1,839.65090	1.83965	1,987.180	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	136.07970		0.13608	155.55090	0.15555	136.080	15.23	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.16220		11.16220	11.00650	11.00650		17.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,316.21180		2.31621	2,183.31260	2.18331	2,316.212	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	304.01180		0.30401	326.81260	0.32681	304.012	15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,279.67830		2.27968	2,148.04090	2.14804	2,279.678	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	317.47830		0.31748	341.54090	0.34154	317.478	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,243.52080		2.24352	2,113.17990	2.11318	2,243.521	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	331.32080		0.33132	356.67990	0.35668	331.321	15.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.79770		9.79770	9.63660	9.63660		14.65	117,572.40	12	1,008.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	105,806.26700		1.05806	89,730.57400	0.89731	105,806.267	19.34	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	36.26700		0.00036	70.57400	0.00071	36.267	19.34	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	104,808.19920		1.04808	88,733.48210	0.88733	104,808.199	19.27	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	38.19920		0.00038	73.48210	0.00073	38.199	19.27	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	103,810.23710		1.03810	87,736.52240	0.87737	103,810.237	19.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	40.23710		0.00040	76.52240	0.00077	40.237	19.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.92410		9.92410	9.76070	9.76070		14.72	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
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	103,935.10590		1.03935	88,955.59260	0.88956	103,935.106	13.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,525.10590		0.02525	3,885.59260	0.03886	2,525.106	13.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	49,176.17670		0.49176	39,158.81020	0.39159	49,176.177	14.09		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	16,766.17670		0.16766	23,088.81020	0.23089	16,766.177	14.09		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	105,796.12230		1.05796	90,725.26860	0.90725	105,796.122	13.83		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,386.12230		0.02386	3,655.26860	0.03655	2,386.122	13.83		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	104,854.35820		1.04854	89,839.01360	0.89839	104,854.358	13.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,444.35820		0.02444	3,769.01360	0.03769	2,444.358	13.80		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.04070		10.04070	9.87550	9.87550		15.05		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	72,330.62160		0.72331	61,598.96640	0.61599	72,330.622	14.03		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,260.62160		0.19261	25,048.96640	0.25049	19,260.622	14.03		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	73,651.73590		0.73652	62,735.64340	0.62736	73,651.736	14.01		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,581.73590		0.18582	24,185.64340	0.24186	18,581.736	14.01		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	72,962.08150		0.72962	62,165.16840	0.62165	72,962.082	14.01		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	18,892.08150		0.18892	24,615.16840	0.24615	18,892.081	14.01		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.73960		14.73960	14.55440	14.55440		12.52		57,911,888.40	3,929	22,782.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,739.61690		2.73962	2,554.42960	2.55443	2,739.617	25.56		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.01690		0.00002	0.02960	0.00003	0.017	25.56		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,739.85090		1.73985	1,554.95560	1.55496	1,739.851	19.61		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.25090		0.00025	0.55560	0.00056	0.251	19.61		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	953.81550		0.95382	773.16740	0.77317	953.816	15.54		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	4.21550		0.00422	8.76740	0.00877	4.216	15.54		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	439.67410		0.43967	296.45020	0.29645	439.674	13.60		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	40.07410		0.04007	82.05020	0.08205	40.074	13.60		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	134.22830		0.13423	76.07920	0.07608	134.228	12.79		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	194.62830		0.19463	321.67920	0.32168	194.628	12.79		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	943.98180		0.94398	763.49400	0.76349	943.982	15.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	4.38180		0.00438	9.09400	0.00909	4.382	15.49		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
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	934.15460		0.93415	753.91950	0.75392	934.155	15.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	4.55460		0.00455	9.51950	0.00952	4.555	15.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	24.57160		0.02457	12.01360	0.01201	24.572	14.15	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	584.97160		0.58497	757.61360	0.75761	584.972	14.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	389.89460		0.38989	254.89850	0.25490	389.895	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	50.29460		0.05029	100.49850	0.10050	50.295	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	209.05780		0.20906	122.79050	0.12279	209.058	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	119.45780		0.11946	218.39050	0.21839	119.458	12.67	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.92140	14.92140	14.92140	14.73360	14.73360		13.32	55,209,180.00	3,700	15,759.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	517.28170		0.51728	428.77810	0.42878	517.282	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	355.88170		0.35588	455.17810	0.45518	355.882	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	527.81150		0.52781	437.31940	0.43732	527.812	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	346.41150		0.34641	443.71940	0.44372	346.412	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	522.52620		0.52253	433.03070	0.43303	522.526	13.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	351.12620		0.35113	449.43070	0.44943	351.126	13.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.09130	15.09130	14.90130	14.90130			13.62	26,711,601.00	1,770	3,998.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	692.39940		0.69240	606.16420	0.60616	692.399	13.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	511.09940		0.51110	614.86420	0.61486	511.099	13.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	702.39450		0.70239	614.74660	0.61475	702.394	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	501.09450		0.50109	603.44660	0.60345	501.094	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	697.38100		0.69738	610.33460	0.61033	697.381	13.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	506.08100		0.50608	609.03460	0.60903	506.081	13.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.27160	15.27160	15.08030	15.08030			13.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,286.12860		1.28613	1,155.92290	1.15592	1,286.129	13.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	324.52860		0.32453	385.62290	0.38562	324.529	13.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,300.00560		1.30001	1,168.44280	1.16844	1,300.006	13.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	318.40560		0.31841	378.14280	0.37814	318.406	13.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,293.05690		1.29306	1,161.97380	1.16197	1,293.057	13.32	0.00	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	14.30	Put	321.45690		0.32146	381.67380	0.38167	321.457	13.32	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09570		0.09570	0.09540	0.09540		16.62	5,263.50	55	16,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	575.91120		0.00576	545.27150	0.00545	575.911	16.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	5.91120		0.00006	5.27150	0.00005	5.911	16.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	28.41630		0.00028	27.30930	0.00027	28.416	18.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	458.41630		0.00458	487.30930	0.00487	458.416	18.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.61640		0.00001	0.49430	0.00000	0.616	24.13	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,430.61640		0.01431	1,460.49430	0.01460	1,430.616	24.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09700		0.09700	0.09660	0.09660		19.81	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	849.32940		0.00849	818.50520	0.00819	849.329	19.81	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	149.32940		0.00149	158.50520	0.00159	149.329	19.81	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	321.71330		0.00322	307.29570	0.00307	321.713	21.06	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	621.71330		0.00622	647.29570	0.00647	621.713	21.06	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	112.46160		0.00112	107.70380	0.00108	112.462	23.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,412.46160		0.01412	1,447.70380	0.01448	1,412.462	23.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.60440		12.60440	12.46940	12.46940		13.95	48,980,698.40	3,886	84,259.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,204.77330		1.20477	1,070.10220	1.07010	1,204.773	16.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.37330		0.00037	0.70220	0.00070	0.373	16.84	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	905.90850		0.90591	772.31120	0.77231	905.909	15.09	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	1.50850		0.00151	2.91120	0.00291	1.508	15.09	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	806.83100		0.80683	674.11810	0.67412	806.831	14.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	2.43100		0.00243	4.71810	0.00472	2.431	14.51	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	518.39710		0.51840	399.05600	0.39906	518.397	13.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	13.99710		0.01400	29.65600	0.02966	13.997	13.71	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	429.75740		0.42976	319.10720	0.31911	429.757	13.76	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	25.35740		0.02536	49.70720	0.04971	25.357	13.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	208.16990		0.20817	137.18610	0.13719	208.170	13.90	3,247,034.10	15,598	15,971.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	103.76990	0.10377	167.78610	0.16779	103.770	13.90	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,344.61780	1.34462	1,209.76820	1.20977	1,344.618	17.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.21780	0.00022	0.36820	0.00037	0.218	17.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	140.28160	0.14028	90.44220	0.09044	140.282	14.06	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	165.88160	0.16588	251.04220	0.25104	165.882	14.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	96.07230	0.09607	60.03900	0.06004	96.072	14.51	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	241.67230	0.24167	340.63900	0.34064	241.672	14.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,364.60350	1.36460	1,229.73610	1.22974	1,364.604	17.94	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.20350	0.00020	0.33610	0.00034	0.204	17.94	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,354.61050	1.35461	1,219.75180	1.21975	1,354.610	17.87	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.21050	0.00021	0.35180	0.00035	0.211	17.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.77510	12.77510	12.63780	12.63780		13.99	10,181,754.70	797	36,685.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	877.96680	0.87797	772.00870	0.77201	877.967	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	92.86680	0.09287	124.20870	0.12421	92.867	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	870.02300	0.87002	764.73550	0.76474	870.023	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	94.92300	0.09492	126.93550	0.12694	94.923	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	862.11280	0.86211	757.50490	0.75750	862.113	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	97.01280	0.09701	129.70490	0.12970	97.013	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	830.81370	0.83081	728.98840	0.72899	830.814	13.08	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	105.71370	0.10571	141.18840	0.14119	105.714	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	792.48280	0.79248	694.27170	0.69427	792.483	13.10	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	117.38280	0.11738	156.47170	0.15647	117.383	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	686.98410	0.68698	596.49070	0.59649	686.984	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	161.88410	0.16188	208.69070	0.20869	161.884	13.30	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	621.98380	0.62198	536.70910	0.53671	621.984	13.44	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	196.88380	0.19688	248.90910	0.24891	196.884	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	364.04980	0.36405	307.65880	0.30766	364.050	14.21	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	438.94980	0.43895	519.85880	0.51986	438.950	14.21	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 16/09/2013	Foreign Exchange Future	13.80	Call	129.99350		0.12999	0.00000	0.00000	129.994	16.34	3,769,811.50	29,000	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	1,154.89350		1.15489	0.00000	0.00000	1,154.894	16.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,495.08950		1.49509	0.00000	0.00000	1,495.090	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	19.98950		0.01999	0.00000	0.00000	19.990	13.71	1,159,391.00	58,000	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,302.08370		1.30208	1,177.71760	1.17772	1,302.084	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	26.98370		0.02698	39.91760	0.03992	26.984	12.95	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,256.17770		1.25618	1,133.21270	1.13321	1,256.178	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	31.07770		0.03108	45.41270	0.04541	31.078	12.96	0.00	0	500.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.93430		12.93430	12.79540	12.79540		14.25	9,700,725.00	750	690.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,786.67510		1.78668	1,656.36650	1.65637	1,786.675	14.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	52.37510		0.05238	60.96650	0.06097	52.375	14.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,562.35600		1.56236	1,435.19510	1.43520	1,562.356	13.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	71.05600		0.07106	82.79510	0.08280	71.056	13.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,516.91470		1.51691	1,390.51910	1.39052	1,516.915	13.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	75.61470		0.07561	88.11910	0.08812	75.615	13.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	705.68450		0.70568	623.27870	0.62328	705.684	13.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	371.38450		0.37138	427.87870	0.42788	371.384	13.88	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	480.20130		0.48020	418.98710	0.41899	480.201	14.59	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	645.90130		0.64590	723.58710	0.72359	645.901	14.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,471.74710		1.47175	1,347.81960	1.34782	1,471.747	13.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	80.44710		0.08045	95.41960	0.09542	80.447	13.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	760.89750		0.76090	674.79380	0.67479	760.898	13.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	326.59750		0.32660	379.39380	0.37939	326.598	13.75	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.10400		13.10400	12.96450	12.96450		14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	984.33390		0.98433	891.43160	0.89143	984.334	13.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	370.33390		0.37033	416.93160	0.41693	370.334	13.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	978.54580		0.97855	885.99410	0.88599	978.546	13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	374.54580		0.37455	421.49410	0.42149	374.546	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	972.78490		0.97278	880.58400	0.88058	972.785	13.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	378.78490		0.37878	426.08400	0.42608	378.785	13.81	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.52067		119.52067	119.36911	119.36911			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,530.67000		1.53067	1,379.11000	1.37911	1,530.670		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,520.67000		1.52067	1,369.11000	1.36911	1,520.670		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,510.67000		1.51067	1,359.11000	1.35911	1,510.670		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			114.24737		114.24737	114.21959	114.21959			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	742.63000		0.74263	770.41000	0.77041	742.630		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	752.63000		0.75263	780.41000	0.78041	752.630		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	762.63000		0.76263	790.41000	0.79041	762.630		0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.67128		121.67128	121.64132	121.64132			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,681.28000		2.68128	2,651.32000	2.65132	2,681.280		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	2,671.28000		2.67128	2,641.32000	2.64132	2,671.280		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,661.28000		2.66128	2,631.32000	2.63132	2,661.280		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			420.17100		420.17100	421.91500	421.91500			0.00	0	75.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On 07/11/2013	Index Future			426.10200		426.10200	427.87000	427.87000			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			505.07200		505.07200	509.57700	509.57700			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			512.20100		512.20100	516.77000	516.77000			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			449.95400		449.95400	453.31100	453.31100			0.00	0	736.00
ALBI	On 07/11/2013	Index Future			456.30500		456.30500	459.70900	459.70900			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.42990		9.42990	9.27340	9.27340		9.17	15,097,269.90	1,601	11,798.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	670.84280	0.67084	516.73890	0.51674	670.843	14.61		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.94280	0.00094	3.33890	0.00334	0.943	14.61		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	690.69780	0.69070	536.24540	0.53625	690.698	14.70		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.79780	0.00080	2.84540	0.00285	0.798	14.70		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	680.76740	0.68077	526.48300	0.52648	680.767	14.66		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.86740	0.00087	3.08300	0.00308	0.867	14.66		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.48790		9.48790	9.33060	9.33060		9.37	958,277.90	101	7,013.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	309.10510	0.30911	212.90420	0.21290	309.105	9.74		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	121.20510	0.12121	182.30420	0.18230	121.205	9.74		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	41.77520	0.04178	33.55180	0.03355	41.775	12.77		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	853.87520	0.85388	1,002.95180	1.00295	853.875	12.77		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	631.40940	0.63141	485.37900	0.48538	631.409	11.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	43.50940	0.04351	54.77900	0.05478	43.509	11.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	622.20640	0.62221	476.36790	0.47637	622.206	11.08		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	44.30640	0.04431	55.76790	0.05577	44.306	11.08		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,010.43290	1.01043	860.24620	0.86025	1,010.433	13.78		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	22.53290	0.02253	29.64620	0.02965	22.533	13.78		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	724.36660	0.72437	576.76530	0.57677	724.367	11.80		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	36.46660	0.03647	46.16530	0.04617	36.467	11.80		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	640.62960	0.64063	494.41680	0.49442	640.630	11.21		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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	42.72960		0.04273	53.81680	0.05382	42.730	11.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.54370		9.54370	9.38550	9.38550		10.14	0.00	0	2,224.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	316.29090		0.31629	244.12310	0.24412	316.291	10.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	252.59090		0.25259	338.62310	0.33862	252.591	10.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	58.84610		0.05885	51.34860	0.05135	58.846	12.48	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,115.14610		1.11515	1,265.84860	1.26585	1,115.146	12.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	326.10960		0.32611	252.06370	0.25206	326.110	10.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	242.40960		0.24241	326.56370	0.32656	242.410	10.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	321.17130		0.32117	248.06530	0.24807	321.171	10.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	247.47130		0.24747	332.56530	0.33257	247.471	10.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	413.13940		0.41314	323.57050	0.32357	413.139	9.88	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	169.43940		0.16944	238.07050	0.23807	169.439	9.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	263.94730		0.26395	201.86690	0.20187	263.947	10.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	320.24730		0.32025	416.36690	0.41637	320.247	10.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	85.53650		0.08554	69.60290	0.06960	85.536	11.54	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	841.83650		0.84184	984.10290	0.98410	841.836	11.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,283.49880		1.28350	1,131.05850	1.13106	1,283.499	14.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	39.79880		0.03980	45.55850	0.04556	39.799	14.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,002.54450		1.00254	853.82370	0.85382	1,002.544	12.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	58.84450		0.05884	68.32370	0.06832	58.844	12.82	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60110		9.60110	9.44380	9.44380		10.93	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	416.80570		0.41681	342.54080	0.34254	416.806	10.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	325.70570		0.32571	408.74080	0.40874	325.706	10.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	426.47410		0.42647	350.66920	0.35067	426.474	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	315.37410		0.31537	396.86920	0.39687	315.374	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	421.61930		0.42162	346.58400	0.34658	421.619	10.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	320.51930		0.32052	402.78400	0.40278	320.519	10.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.08470		10.08470	9.94860	9.94860		12.77	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,936.99400		2.93699	2,801.43240	2.80143	2,936.994	16.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	102.29400		0.10229	102.83240	0.10283	102.294	16.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,888.85850		2.88886	2,753.34700	2.75335	2,888.858	15.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	104.15850		0.10416	104.74700	0.10475	104.159	15.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,840.74770		2.84075	2,705.29190	2.70529	2,840.748	15.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	106.04770		0.10605	106.69190	0.10669	106.048	15.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.43030		9.43030	9.33180	9.33180		12.31	0.00	0	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	494.11320		0.49411	400.28140	0.40028	494.113	13.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	3.81320		0.00381	8.48140	0.00848	3.813	13.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	484.34090		0.48434	390.93210	0.39093	484.341	13.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	4.04090		0.00404	9.13210	0.00913	4.041	13.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	474.69460		0.47469	381.62710	0.38163	474.695	13.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	4.39460		0.00439	9.82710	0.00983	4.395	13.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.53020		9.53020	9.43060	9.43060		11.89	9,530.20	1	1.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	524.19360		0.52419	448.91910	0.44892	524.194	11.88	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	83.99360		0.08399	108.31910	0.10832	83.994	11.88	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	516.67650		0.51668	441.89820	0.44190	516.677	11.88	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	86.47650		0.08648	111.29820	0.11130	86.476	11.88	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	509.21440		0.50921	434.93550	0.43494	509.214	11.89	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	89.01440		0.08901	114.33550	0.11434	89.014	11.89	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.33310		0.33310	0.40830	0.40830			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			391.11420		391.11420	328.43800	328.43800			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			27.35440		27.35440	12.62070	12.62070			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,811.08050		7,811.08050	-3,836.96540	-3,836.96540			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,097.51200		2,097.51200	-6,883.14810	-6,883.14810			0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADG	On 14/06/2013	Can-Do Future			27.35440		27.35440	12.62070	12.62070				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			98.61450		98.61450	-17.75180	-17.75180				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			502.10210		502.10210	443.15710	443.15710				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			51.68000		51.68000	55.93900	55.93900				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			388.74850		388.74850	331.85940	331.85940				0.00	0	742.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.03700		10.03700	10.01520	10.01520		13.34		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	504.56090	0.50456	483.33020	0.48333	504.561	14.85			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	7.56090	0.00756	8.13020	0.00813	7.561	14.85			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	495.08150	0.49508	473.91780	0.47392	495.082	14.82			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	8.08150	0.00808	8.71780	0.00872	8.081	14.82			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	485.63400	0.48563	464.54230	0.46454	485.634	14.79			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	8.63400	0.00863	9.34230	0.00934	8.634	14.79			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.17680		10.17680	10.15490	10.15490		13.58		23,019,921.60	2,262	1,206.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	488.20540	0.48821	469.79240	0.46979	488.205	13.14			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	151.40540	0.15141	154.89240	0.15489	151.405	13.14			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	481.85520	0.48186	463.55740	0.46356	481.855	13.15			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	155.05520	0.15506	158.65740	0.15866	155.055	13.15			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	475.56020	0.47556	457.38090	0.45738	475.560	13.16			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	158.76020	0.15876	162.48090	0.16248	158.760	13.16			0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.59990		1.59990	1.57430	1.57430		14.35		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,103.08710	0.11031	855.32300	0.08553	1,103.087	16.15			0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	4.08710	0.00041	12.32300	0.00123	4.087	16.15			0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,004.39960	0.10044	760.59740	0.07606	1,004.400	15.53			0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	5.39960	0.00054	17.59740	0.00176	5.400	15.53			0.00	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 14/06/2013	Foreign Exchange Future	1.51	Call	907.60270		0.09076	667.91620	0.06679	907.603	15.41	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	8.60270		0.00086	24.91620	0.00249	8.603	15.41	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61160		1.61160	1.58580	1.58580		14.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,306.57170		0.13066	1,091.74450	0.10917	1,306.572	13.70	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	90.57170		0.00906	133.74450	0.01337	90.572	13.70	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,223.79770		0.12238	1,015.61230	0.10156	1,223.798	13.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	107.79770		0.01078	157.61230	0.01576	107.798	13.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,144.66670		0.11447	942.36480	0.09424	1,144.667	13.78	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	128.66670		0.01287	184.36480	0.01844	128.667	13.78	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	527.66730		0.52767	528.87540	0.52888	527.667	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	351.96730		0.35197	353.17540	0.35318	351.967	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	522.58250		0.52258	523.79390	0.52379	522.583	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	356.88250		0.35688	358.09390	0.35809	356.883	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	532.79330		0.53279	533.99800	0.53400	532.793	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	347.09330		0.34709	348.29800	0.34830	347.093	13.03	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry			7.90310		7.90310	7.77500	7.77500		15.93	0.00	15,000	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	190.02320		0.19002	84.76050	0.08476	190.023	20.30	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Put	6.92320		0.00692	29.76050	0.02976	6.923	20.30	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	127.53050		0.12753	45.75540	0.04576	127.530	18.60	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	14.43050		0.01443	60.75540	0.06076	14.430	18.60	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	119.11860		0.11912	41.93330	0.04193	119.119	18.36	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	16.01860		0.01602	66.93330	0.06693	16.019	18.36	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	110.87550		0.11088	38.38840	0.03839	110.875	18.12	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	17.77550		0.01778	73.38840	0.07339	17.775	18.12	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Call	72.76780		0.07277	0.00000	0.00000	72.768	16.90	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Put	29.66780		0.02967	0.00000	0.00000	29.668	16.90	0.00	10,000	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry			9.72190	9.72190	9.61640	9.61640		15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	671.90000	0.67190	566.40050	0.56640	671.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000	0.00000	0.00050	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	371.90000	0.37190	266.65140	0.26665	371.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	0.00000	0.00000	0.25140	0.00025	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Call	1,321.90000	1.32190	1,216.40000	1.21640	1,321.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	681.90000	0.68190	576.40030	0.57640	681.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000	0.00000	0.00030	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	121.90000	0.12190	38.61850	0.03862	121.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	0.00000	0.00000	22.21850	0.02222	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	661.90000	0.66190	556.40080	0.55640	661.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00000	0.00000	0.00080	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	531.90000	0.53190	426.41770	0.42642	531.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	0.00000	0.00000	0.01770	0.00002	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.85	Call	0.00000	0.00000	0.66930	0.00067	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.85	Put	128.10000	0.12810	234.26930	0.23427	128.100	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	211.90000	0.21190	111.02680	0.11103	211.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	0.00000	0.00000	4.62680	0.00463	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.53	Call	191.90000	0.19190	93.05040	0.09305	191.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.53	Put	0.00000	0.00000	6.65040	0.00665	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,621.90000	1.62190	1,516.40000	1.51640	1,621.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,521.90000	1.52190	1,416.40000	1.41640	1,521.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,471.90000	1.47190	1,366.40000	1.36640	1,471.900	15.76	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.76	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry			9.77820	9.77820	9.61640	9.61640		15.41	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/05/2013	Any day expiry	9.60	Call	179.57260		0.17957	50.92890	0.05093	179.573	19.42	0.00	0	35,000.00
DAUS	On 29/05/2013	Any day expiry	9.60	Put	1.37260		0.00137	34.52890	0.03453	1.373	19.42	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Call	288.38970		0.28839	134.71570	0.13472	288.390	22.36	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.49	Put	0.18970		0.00019	8.31570	0.00832	0.190	22.36	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Call	278.42620		0.27843	125.96980	0.12597	278.426	22.09	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.50	Put	0.22620		0.00023	9.56980	0.00957	0.226	22.09	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Call	268.47000		0.26847	117.39190	0.11739	268.470	21.83	0.00	0	0.00
DAUS	On 29/05/2013	Any day expiry	9.51	Put	0.27000		0.00027	10.99190	0.01099	0.270	21.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			9.77820		9.77820	9.61640	9.61640		15.41	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	768.50420		0.76850	606.44300	0.60644	768.504	40.98	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.30420		0.00030	0.04300	0.00004	0.304	40.98	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	798.50560		0.79851	636.43510	0.63644	798.506	42.50	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.30560		0.00031	0.03510	0.00004	0.306	42.50	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	788.50510		0.78851	626.43750	0.62644	788.505	41.99	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	0.30510		0.00031	0.03750	0.00004	0.305	41.99	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	778.50470		0.77850	616.44010	0.61644	778.505	41.48	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.30470		0.00030	0.04010	0.00004	0.305	41.48	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.80590		9.80590	9.64460	9.64460		14.70	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	514.30650		0.51431	369.90730	0.36991	514.307	13.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	8.40650		0.00841	25.30730	0.02531	8.406	13.57	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	505.00890		0.50501	361.57350	0.36157	505.009	13.59	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	9.10890		0.00911	26.97350	0.02697	9.109	13.59	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	807.92380		0.80792	648.13110	0.64813	807.924	15.80	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	2.02380		0.00202	3.53110	0.00353	2.024	15.80	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	523.90770		0.52391	378.32000	0.37832	523.908	13.65	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	8.00770		0.00801	23.72000	0.02372	8.008	13.65	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.80720		9.80720	9.64590	9.64590		14.75	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	819.34400		0.81934	659.65960	0.65966	819.344	15.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry	8.99	Put	2.14400		0.00214	3.75960	0.00376	2.144	15.79	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	809.44560		0.80945	649.83680	0.64984	809.446	15.72	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	2.24560		0.00225	3.93680	0.00394	2.246	15.72	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	799.55240		0.79955	640.02290	0.64002	799.552	15.65	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	2.35240		0.00235	4.12290	0.00412	2.352	15.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.81410		9.81410	9.65260	9.65260		14.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,414.24170		1.41424	1,252.88850	1.25289	1,414.242	18.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.14170		0.00014	0.28850	0.00029	0.142	18.03	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	777.83760		0.77784	619.25040	0.61925	777.838	14.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	3.73760		0.00374	6.65040	0.00665	3.738	14.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	758.20800		0.75821	599.89990	0.59990	758.208	14.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	4.10800		0.00411	7.29990	0.00730	4.108	14.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	481.92040		0.48192	345.83940	0.34584	481.920	13.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	17.82040		0.01782	43.23940	0.04324	17.820	13.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,514.18210		1.51418	1,352.76650	1.35277	1,514.182	18.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.08210		0.00008	0.16650	0.00017	0.082	18.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	284.63580		0.28464	182.96100	0.18296	284.636	14.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	70.53580		0.07054	130.36100	0.13036	70.536	14.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	221.60190		0.22160	139.05710	0.13906	221.602	14.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	107.50190		0.10750	186.45710	0.18646	107.502	14.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	768.01850		0.76802	609.56750	0.60957	768.019	14.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	3.91850		0.00392	6.96750	0.00697	3.919	14.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,564.16240		1.56416	1,402.72630	1.40273	1,564.162	18.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.06240		0.00006	0.12630	0.00013	0.062	18.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	147.43930		0.14744	90.44890	0.09045	147.439	14.90	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	183.33930		0.18334	287.84890	0.28785	183.339	14.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	349.66080		0.34966	234.33990	0.23434	349.661	13.94	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	45.56080		0.04556	91.73990	0.09174	45.561	13.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,714.12720		1.71413	1,552.65480	1.55265	1,714.127	19.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02720		0.00003	0.05480	0.00005	0.027	19.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,614.14740		1.61415	1,452.69570	1.45270	1,614.147	18.94	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.04740		0.00005	0.09570	0.00010	0.047	18.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.84930		9.84930	9.68710	9.68710		14.53	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	663.23080		0.66323	520.87740	0.52088	663.231	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	23.93080		0.02393	43.77740	0.04378	23.931	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	246.51790		0.24652	173.49090	0.17349	246.518	14.53	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	197.21790		0.19722	286.39090	0.28639	197.218	14.53	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,550.05690		1.55006	1,388.18100	1.38818	1,550.057	16.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.75690		0.00076	1.08100	0.00108	0.757	16.71	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	681.29110		0.68129	537.20100	0.53720	681.291	13.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	21.99110		0.02199	40.10100	0.04010	21.991	13.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	672.24360		0.67224	529.01000	0.52901	672.244	13.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	22.94360		0.02294	41.91000	0.04191	22.944	13.55	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.85470		9.85470	9.69240	9.69240		14.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,555.72940		1.55573	1,393.73970	1.39374	1,555.729	16.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.02940		0.00103	1.33970	0.00134	1.029	16.72	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,456.05580		1.45606	1,294.16860	1.29417	1,456.056	16.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.35580		0.00136	1.76860	0.00177	1.356	16.17	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	827.64100		0.82764	675.70750	0.67571	827.641	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	12.94100		0.01294	23.30750	0.02331	12.941	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	818.26110		0.81826	666.69690	0.66670	818.261	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	13.56110		0.01356	24.29690	0.02430	13.561	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	808.90540		0.80891	657.72110	0.65772	808.905	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	14.20540		0.01421	25.32110	0.02532	14.205	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	551.94290		0.55194	424.56060	0.42456	551.943	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	47.24290		0.04724	82.16060	0.08216	47.243	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.51	Call	431.74200		0.43174	319.92280	0.31992	431.742	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	87.04200		0.08704	137.52280	0.13752	87.042	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	371.79690		0.37180	269.33760	0.26934	371.797	14.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	117.09690		0.11710	176.93760	0.17694	117.097	14.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	312.03830		0.31204	223.36130	0.22336	312.038	14.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	157.33830		0.15734	230.96130	0.23096	157.338	14.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,655.48470		1.65548	1,493.42040	1.49342	1,655.485	17.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.78470		0.00078	1.02040	0.00102	0.785	17.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,605.59840		1.60560	1,443.56850	1.44357	1,605.598	17.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.89840		0.00090	1.16850	0.00117	0.898	17.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	235.91870		0.23592	167.33230	0.16733	235.919	14.78	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	231.21870		0.23122	324.93230	0.32493	231.219	14.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,755.30030		1.75530	1,593.18110	1.59318	1,755.300	17.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.60030		0.00060	0.78110	0.00078	0.600	17.82	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.86140		9.86140	9.69910	9.69910		14.72	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	790.07320		0.79007	640.96600	0.64097	790.073	13.63	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	18.67320		0.01867	31.86600	0.03187	18.673	13.63	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	780.88620		0.78089	632.21460	0.63221	780.886	13.63	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	19.48620		0.01949	33.11460	0.03311	19.486	13.63	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	771.72830		0.77173	623.70250	0.62370	771.728	13.63	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	20.32830		0.02033	34.60250	0.03460	20.328	13.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.89620		9.89620	9.73320	9.73320		14.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	657.82930		0.65783	529.34080	0.52934	657.829	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	61.62930		0.06163	96.14080	0.09614	61.629	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	443.81560		0.44382	340.49180	0.34049	443.816	14.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	147.61560		0.14762	207.29180	0.20729	147.616	14.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	707.68210		0.70768	573.42320	0.57342	707.682	13.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	51.48210		0.05148	80.22320	0.08022	51.482	13.54	0.00	0	2,200.00



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	9.29	Call	666.03710		0.66604	536.54780	0.53655	666.037	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	59.83710		0.05984	93.34780	0.09335	59.837	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	312.08480		0.31208	237.36080	0.23736	312.085	14.48	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	255.88480		0.25588	344.16080	0.34416	255.885	14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	649.66170		0.64966	522.18880	0.52219	649.662	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	63.46170		0.06346	98.98880	0.09899	63.462	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	502.12310		0.50212	391.45300	0.39145	502.123	13.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	115.92310		0.11592	168.25300	0.16825	115.923	13.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,648.85100		1.64885	1,486.85590	1.48686	1,648.851	15.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.65100		0.00265	3.65590	0.00366	2.651	15.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,599.23580		1.59924	1,437.38530	1.43739	1,599.236	15.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.03580		0.00304	4.18530	0.00419	3.036	15.77	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	384.74180		0.38474	293.42760	0.29343	384.742	14.20	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	188.54180		0.18854	260.22760	0.26023	188.542	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,698.51460		1.69851	1,536.39350	1.53639	1,698.515	16.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.31460		0.00231	3.19350	0.00319	2.315	16.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.93340		9.93340	9.76980	9.76980		14.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	716.89880		0.71690	590.71370	0.59071	716.899	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	83.49880		0.08350	120.91370	0.12091	83.499	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	708.97970		0.70898	583.73850	0.58374	708.980	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	85.57970		0.08558	123.93850	0.12394	85.580	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	357.51930		0.35752	282.71210	0.28271	357.519	14.70	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	304.11930		0.30412	392.91210	0.39291	304.119	14.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	732.85260		0.73285	604.81520	0.60482	732.853	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	79.45260		0.07945	115.01520	0.11502	79.453	13.74	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	724.85650		0.72486	597.74050	0.59774	724.856	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	81.45650		0.08146	117.94050	0.11794	81.456	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.93740		9.93740	9.77380	9.77380		14.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.24	Call	771.52950	0.77153	640.22890	0.64023	771.529	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	74.12950	0.07413	106.42890	0.10643	74.129	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Call	763.40620	0.76341	632.97760	0.63298	763.406	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Put	76.00620	0.07601	109.17760	0.10918	76.006	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Call	755.32070	0.75532	625.77260	0.62577	755.321	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Put	77.92070	0.07792	111.97260	0.11197	77.921	13.79	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Call	571.00320	0.57100	461.88990	0.46189	571.003	13.97	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	143.60320	0.14360	198.08990	0.19809	143.603	13.97	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Call	514.19540	0.51420	410.75090	0.41075	514.195	14.15	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Put	176.79540	0.17680	236.95090	0.23695	176.795	14.15	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Call	456.04800	0.45605	362.81270	0.36281	456.048	14.35	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.70	Put	218.64800	0.21865	289.01270	0.28901	218.648	14.35	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,742.80110	1.74280	1,581.01470	1.58101	1,742.801	15.92	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	5.40110	0.00540	7.21470	0.00721	5.401	15.92	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,693.51790	1.69352	1,531.95900	1.53196	1,693.518	15.78	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Put	6.11790	0.00612	8.15900	0.00816	6.118	15.78	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,644.32480	1.64432	1,483.02130	1.48302	1,644.325	15.63	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.30	Put	6.92480	0.00692	9.22130	0.00922	6.925	15.63	0.00	0	7,500.00	
DAUS	On 22/10/2013	Any day expiry			9.97200	9.97200	9.80780	9.80780		14.90	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	649.76910	0.64977	539.62300	0.53962	649.769	13.89	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	147.76910	0.14777	201.82300	0.20182	147.769	13.89	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	339.66340	0.33966	274.84420	0.27484	339.663	15.25	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	437.66340	0.43766	537.04420	0.53704	437.663	15.25	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	706.97190	0.70697	589.96790	0.58997	706.972	13.86	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	124.97190	0.12497	172.16790	0.17217	124.972	13.86	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	699.56080	0.69956	583.51020	0.58351	699.561	13.86	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	127.56080	0.12756	175.71020	0.17571	127.561	13.86	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	692.18660	0.69219	577.10100	0.57710	692.187	13.86	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
DAUS	On 22/10/2013	Any day expiry	9.41	Put	130.18660		0.13019	179.30100	0.17930	130.187	13.86	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.97600		9.97600	9.81170	9.81170		14.93	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	630.31260		0.63031	522.15870	0.52216	630.313	14.01	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	164.31260		0.16431	220.45870	0.22046	164.313	14.01	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	605.01310		0.60501	498.84950	0.49885	605.013	14.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	179.01310		0.17901	237.14950	0.23715	179.013	14.09	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	335.08640		0.33509	271.56560	0.27157	335.086	15.35	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	459.08640		0.45909	559.86560	0.55987	459.086	15.35	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	643.24990		0.64325	534.09010	0.53409	643.250	13.97	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	157.24990		0.15725	212.39010	0.21239	157.250	13.97	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	636.75850		0.63676	528.10130	0.52810	636.758	13.99	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	160.75850		0.16076	216.40130	0.21640	160.759	13.99	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.98000		9.98000	9.81560	9.81560		14.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	579.75900		0.57976	475.95450	0.47595	579.759	14.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	199.75900		0.19976	260.35450	0.26035	199.759	14.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	522.23990		0.52224	427.37610	0.42738	522.240	14.38	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	242.23990		0.24224	311.77610	0.31178	242.240	14.38	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	682.10480		0.68210	569.97190	0.56997	682.105	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	142.10480		0.14210	194.37190	0.19437	142.105	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	674.92170		0.67492	563.75210	0.56375	674.922	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	144.92170		0.14492	198.15210	0.19815	144.922	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,740.23600		1.74024	1,579.21680	1.57922	1,740.236	15.53	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	10.23600		0.01024	13.61680	0.01362	10.236	15.53	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,691.50520		1.69151	1,530.86040	1.53086	1,691.505	15.42	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	11.50520		0.01151	15.26040	0.01526	11.505	15.42	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	689.35190		0.68935	576.23960	0.57624	689.352	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	139.35190		0.13935	190.63960	0.19064	139.352	13.86	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.01980		10.01980	9.85490	9.85490		15.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.44	Call	741.38330		0.74138	628.27940	0.62828	741.383	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	161.58330		0.16158	213.37940	0.21338	161.583	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	734.26410		0.73426	622.06890	0.62207	734.264	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	164.46410		0.16446	217.16890	0.21717	164.464	13.97	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	580.72580		0.58073	484.87570	0.48488	580.726	14.39	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	260.92580		0.26093	329.97570	0.32998	260.926	14.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,738.25370		1.73825	1,578.21230	1.57821	1,738.254	15.64	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	18.45370		0.01845	23.31230	0.02331	18.454	15.64	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	748.53640		0.74854	634.53150	0.63453	748.536	13.98	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	158.73640		0.15874	209.63150	0.20963	158.736	13.98	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.05370		10.05370	9.88840	9.88840		15.15	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	679.24480		0.67924	575.47780	0.57548	679.245	14.18	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	235.54480		0.23554	297.07780	0.29708	235.545	14.18	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	691.00620		0.69101	586.22420	0.58622	691.006	14.14	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	227.30620		0.22731	287.82420	0.28782	227.306	14.14	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	685.10600		0.68511	580.61520	0.58062	685.106	14.16	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	231.40600		0.23141	292.21520	0.29222	231.406	14.16	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.14080		10.14080	9.97470	9.97470		15.25	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,167.01750		1.16702	1,028.73110	1.02873	1,167.018	13.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	116.21750		0.11622	144.03110	0.14403	116.218	13.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,158.69940		1.15870	1,020.97900	1.02098	1,158.699	13.92	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	117.89940		0.11790	146.27900	0.14628	117.899	13.92	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,150.84440		1.15084	1,013.64880	1.01365	1,150.844	13.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	120.04440		0.12004	148.94880	0.14895	120.044	13.93	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.16580		10.16580	9.99940	9.99940		15.35	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,200.63510		1.20064	1,061.48920	1.06149	1,200.635	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	124.83510		0.12484	152.08920	0.15209	124.835	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,192.37210		1.19237	1,053.76810	1.05377	1,192.372	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Put	126.57210		0.12657	154.36810	0.15437	126.572	14.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,184.13130		1.18413	1,046.46860	1.04647	1,184.131	14.01	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	128.33130		0.12833	157.06860	0.15707	128.331	14.01	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.25530	10.25530		10.08780	10.08780		15.55	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	759.21370		0.75921	674.01520	0.67402	759.214	14.94	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	463.91370		0.46391	546.21520	0.54622	463.914	14.94	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	768.57420		0.76857	682.45810	0.68246	768.574	14.89	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	453.27420		0.45327	534.65810	0.53466	453.274	14.89	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	763.87900		0.76388	678.22250	0.67822	763.879	14.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	458.57900		0.45858	540.42250	0.54042	458.579	14.92	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000		9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.39547	116.39547		116.36733	116.36733			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,385.47000		1.38547	1,357.33000	1.35733	1,385.470		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,405.47000		1.40547	1,377.33000	1.37733	1,405.470		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,395.47000		1.39547	1,367.33000	1.36733	1,395.470		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.74416		91.23794	8.61222	92.37660				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	2,145.74000		2.14574	3,284.40000	3.28440	2,145.740			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	80,186.61000		80.18661	81,325.27000	81.32527	80,186.610			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.84070		88.74453	8.70446	89.89920				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	3,019.71000		3.01971	1,865.04000	1.86504	3,019.710			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	2,931.43000		2.93143	1,776.76000	1.77676	2,931.430			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	2,843.28000		2.84328	1,688.61000	1.68861	2,843.280			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			449.31400		449.31400	452.54600	452.54600				0.00	0	370.00
GOVI	On 01/08/2013	GOVI	445.99	Call	33,240.00000		3.32400	65,560.00000	6.55600	33,240.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	33,140.00000		3.31400	65,460.00000	6.54600	33,140.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	33,040.00000		3.30400	65,360.00000	6.53600	33,040.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			455.65600		455.65600	458.93300	458.93300				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	96,660.00000		9.66600	129,430.00000	12.94300	96,660.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	96,560.00000		9.65600	129,330.00000	12.93300	96,560.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	96,460.00000		9.64600	129,230.00000	12.92300	96,460.000			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 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			210.48300		210.48300	210.80500	210.80500			0.00	0	1,045.00
IGOV	On 07/11/2013	Index Future			213.48200		213.48200	213.80800	213.80800			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			571.17100		571.17100	572.63000	572.63000			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000			0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.97000		95.03000	5.00000	95.00000			0.00	0	1,000.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.96000		95.04000	4.99000	95.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.96000		95.04000	4.99000	95.01000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.99000		95.01000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.08000		94.92000	5.10000	94.90000				0.00	1,000	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.20000		94.80000	5.21000	94.79000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.33000		94.67000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.47000		94.53000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.91690		7.91690	7.78770	7.78770			11.42	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	578.09730		0.57810	450.72240	0.45072	578.097	15.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.19730		0.00120	3.02240	0.00302	1.197	15.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	568.16830		0.56817	440.91290	0.44091	568.168	15.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.26830		0.00127	3.21290	0.00321	1.268	15.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	558.24400		0.55824	431.17520	0.43118	558.244	15.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.34400		0.00134	3.47520	0.00348	1.344	15.54	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.97890		7.97890	7.84810	7.84810			10.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	442.95420		0.44295	340.62120	0.34062	442.954	10.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	54.05420		0.05405	82.52120	0.08252	54.054	10.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	434.93780		0.43494	333.34870	0.33335	434.938	10.96	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	56.03780		0.05604	85.24870	0.08525	56.038	10.96	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	426.97810		0.42698	326.14670	0.32615	426.978	10.94	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	58.07810		0.05808	88.04670	0.08805	58.078	10.94	0.00	0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.75918		110.23950	6.57990	111.55233				0.00	0	9,414.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,769.68000		3.76968	5,082.51000	5.08251	3,769.680			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,839.05000		3.83905	5,151.88000	5.15188	3,839.050			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,908.36000		3.90836	5,221.19000	5.22119	3,908.360			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future			6.81920		107.87982	6.63254	109.21118			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	2,362.31000		2.36231	1,030.95000	1.03095	2,362.310		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	2,289.58000		2.28958	958.22000	0.95822	2,289.580		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	2,216.90000		2.21690	885.54000	0.88554	2,216.900		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.25466		121.52485	5.21618	121.60871		1.56	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,069.22000		92.06922	92,153.08000	92.15308	92,069.220	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.25022		116.43388	5.20539	116.51895		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	825.64000		0.82564	889.51000	0.88951	825.640	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	183.58000		0.18358	162.38000	0.16238	183.580	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	839.54000		0.83954	903.88000	0.90388	839.540	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	178.66000		0.17866	157.93000	0.15793	178.660	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	853.56000		0.85356	918.34000	0.91834	853.560	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	173.86000		0.17386	153.57000	0.15357	173.860	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.22520		118.00154	5.17238	118.08786		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	935.13000		0.93513	998.55000	0.99855	935.130	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	227.95000		0.22795	205.05000	0.20505	227.950	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	911.60000		0.91160	974.30000	0.97430	911.600	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	236.81000		0.23681	213.19000	0.21319	236.810	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	923.34000		0.92334	986.40000	0.98640	923.340	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	232.35000		0.23235	209.09000	0.20909	232.350	1.29	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.17333		112.79051	5.10982	112.87799		1.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	527.30000		0.52730	574.57000	0.57457	527.300	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	476.83000		0.47683	436.62000	0.43662	476.830	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	512.41000		0.51241	558.91000	0.55891	512.410	1.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Put	489.46000		0.48946	448.48000	0.44848	489.460	1.15		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	519.82000		0.51982	566.71000	0.56671	519.820	1.15		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	483.11000		0.48311	442.52000	0.44252	483.110	1.15		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			7.22012		129.13643	7.09787	130.37611		11.06		19,370,464.50	150	54,996.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,587.24000		2.58724	3,310.74000	3.31074	2,587.240	11.21		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,286.75000		2.28675	1,770.57000	1.77057	2,286.750	11.21		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	119,864.02000		119.86402	121,103.70000	121.10370	119,864.020	11.65		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.65		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	1,466.44000		1.46644	1,985.75000	1.98575	1,466.440	11.06		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Put	3,710.60000		3.71060	2,990.23000	2.99023	3,710.600	11.06		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	2,332.18000		2.33218	3,015.69000	3.01569	2,332.180	11.18		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	2,535.07000		2.53507	1,978.90000	1.97890	2,535.070	11.18		380,260.50	150	2,957.00
R186	On 01/08/2013	Bond Future	6.50	Call	318.94000		0.31894	496.64000	0.49664	318.940	10.90		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	7,866.77000		7.86677	6,804.79000	6.80479	7,866.770	10.90		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	736.14000		0.73614	1,063.72000	1.06372	736.140	10.98		0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	5,595.66000		5.59566	4,683.56000	4.68356	5,595.660	10.98		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	854.40000		0.85440	1,217.72000	1.21772	854.400	11.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	5,185.08000		5.18508	4,308.72000	4.30872	5,185.080	11.00		0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.28616		130.95922	7.15946	132.21647		10.96		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,291.51000		9.29151	10,340.51000	10.34051	9,291.510	11.44		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,069.72000		1.06972	861.47000	0.86147	1,069.720	11.44		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,705.09000		13.70509	14,882.14000	14.88214	13,705.090	11.49		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	348.44000		0.34844	268.24000	0.26824	348.440	11.49		0.00	0	1,030.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.75	Call	1,727.03000		1.72703	2,143.30000	2.14330	1,727.030	10.81	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	7,166.89000		7.16689	6,325.91000	6.32591	7,166.890	10.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,147.44000		9.14744	10,190.64000	10.19064	9,147.440	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,105.39000		1.10539	891.34000	0.89134	1,105.390	11.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,219.40000		9.21940	10,265.51000	10.26551	9,219.400	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,087.43000		1.08743	876.29000	0.87629	1,087.430	11.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,091.51000		1.09151	1,392.41000	1.39241	1,091.510	10.73	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	9,177.78000		9.17778	8,221.43000	8.22143	9,177.780	10.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.34622		127.43190	7.21519	128.70621		11.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	7,175.23000		7.17523	8,025.52000	8.02552	7,175.230	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,264.99000		3.26499	2,840.97000	2.84097	3,264.990	11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,059.18000		7.05918	7,902.62000	7.90262	7,059.180	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,334.05000		3.33405	2,903.18000	2.90318	3,334.050	11.91	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,117.11000		7.11711	7,963.98000	7.96398	7,117.110	11.92	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,299.38000		3.29938	2,871.94000	2.87194	3,299.380	11.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.40874		129.15784	7.27316	130.44941		11.45	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	4,457.10000		4.45710	5,061.02000	5.06102	4,457.100	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	7,327.40000		7.32740	6,639.75000	6.63975	7,327.400	11.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	4,377.49000		4.37749	4,974.54000	4.97454	4,377.490	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	7,443.16000		7.44316	6,748.64000	6.74864	7,443.160	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	4,417.19000		4.41719	5,017.68000	5.01768	4,417.190	11.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	7,385.12000		7.38512	6,694.04000	6.69404	7,385.120	11.41	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			297.09227		297.09227	297.03035	297.03035			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,102.27000		2.10227	2,040.35000	2.04035	2,102.270		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	2,092.27000		2.09227	2,030.35000	2.03035	2,092.270		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,082.27000		2.08227	2,020.35000	2.02035	2,082.270		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.11729		105.85177	5.07717	105.90620		0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,606.09000		68.60609	68,660.52000	68.66052	68,606.090	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.06956		107.34590	5.01916	107.40113		0.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	93.51000		0.09351	110.73000	0.11073	93.510	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	400.39000		0.40039	362.38000	0.36238	400.390	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	96.65000		0.09665	114.26000	0.11426	96.650	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	392.53000		0.39253	354.91000	0.35491	392.530	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	99.86000		0.09986	117.89000	0.11789	99.860	0.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	384.74000		0.38474	347.54000	0.34754	384.740	0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.95897		104.38246	4.89322	104.43851		0.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	398.72000		0.39872	437.03000	0.43703	398.720	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	142.72000		0.14272	124.98000	0.12498	142.720	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	387.00000		0.38700	424.78000	0.42478	387.000	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	147.98000		0.14798	129.71000	0.12971	147.980	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	392.84000		0.39284	430.89000	0.43089	392.840	0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	145.33000		0.14533	127.33000	0.12733	145.330	0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.74825		105.79619	4.65456	105.85301		0.52	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	225.15000		0.22515	255.39000	0.25539	225.150	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	218.03000		0.21803	191.45000	0.19145	218.030	0.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.74	Call	218.69000		0.21869	248.43000	0.24843	218.690	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	223.69000		0.22369	196.61000	0.19661	223.690	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	222.11000		0.22211	252.10000	0.25210	222.110	0.54	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	221.05000		0.22105	194.22000	0.19422	221.050	0.54	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			224.72640		224.72640	225.73014	225.73014			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	1,736.40000		1.73640	2,740.14000	2.74014	1,736.400		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	1,726.40000		1.72640	2,730.14000	2.73014	1,726.400		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	1,716.40000		1.71640	2,720.14000	2.72014	1,716.400		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.79145		112.09443	5.70234	112.43405		3.38	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,881.23000		98.88123	99,220.85000	99.22085	98,881.230		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.83307		109.51725	5.73667	109.86167		3.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	759.91000		0.75991	921.41000	0.92141	759.910		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,199.86000		1.19986	1,016.94000	1.01694	1,199.860		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,279.20000		1.27920	1,496.05000	1.49605	1,279.200		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	721.38000		0.72138	593.81000	0.59381	721.380		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,300.63000		1.30063	1,519.34000	1.51934	1,300.630		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	707.38000		0.70738	581.67000	0.58167	707.380		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,322.24000		1.32224	1,542.79000	1.54279	1,322.240		0.00	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 07/11/2013	Bond Future	6.01	Put	693.58000		0.69358	569.71000	0.56971	693.580	3.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,287.73000		107.28773	107,632.15000	107.63215	107,287.730	3.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.49	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.86896		110.99163	5.76469	111.34078		3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,779.73000		1.77973	2,008.47000	2.00847	1,779.730	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	812.50000		0.81250	692.09000	0.69209	812.500	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,364.75000		1.36475	1,563.68000	1.56368	1,364.750	3.32	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,094.35000		1.09435	944.13000	0.94413	1,094.350	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,737.78000		1.73778	1,963.80000	1.96380	1,737.780	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	836.68000		0.83668	713.55000	0.71355	836.680	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,758.69000		1.75869	1,986.08000	1.98608	1,758.690	3.36	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	824.52000		0.82452	702.76000	0.70276	824.520	3.36	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.90192		108.33370	5.78877	108.68755		3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	1,129.37000		1.12937	1,299.22000	1.29922	1,129.370	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	1,573.42000		1.57342	1,389.42000	1.38942	1,573.420	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	1,100.66000		1.10066	1,267.86000	1.26786	1,100.660	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	1,607.47000		1.60747	1,420.82000	1.42082	1,607.470	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	1,114.75000		1.11475	1,283.27000	1.28327	1,114.750	3.18	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	1,590.18000		1.59018	1,404.85000	1.40485	1,590.180	3.18	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.98550		110.13681	5.89740	110.55966		4.71	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,253.31000		101.25331	101,676.16000	101.67616	101,253.310	4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.02893		111.69143	5.93518	112.12029		4.51	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,029.84000		2.02984	2,318.67000	2.31867	2,029.840	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	846.38000		0.84638	706.35000	0.70635	846.380	4.58	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
R204	On 07/11/2013	Bond Future	6.30	Call	2,059.16000		2.05916	2,350.01000	2.35001	2,059.160	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	830.68000		0.83068	692.67000	0.69267	830.680	4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,088.69000		2.08869	2,381.53000	2.38153	2,088.690	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	815.21000		0.81521	679.19000	0.67919	815.210	4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,502.72000		4.50272	4,892.95000	4.89295	4,502.720	4.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	179.53000		0.17953	140.90000	0.14090	179.530	4.76	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.06565		109.16430	5.96607	109.59903		4.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,529.39000		2.52939	2,818.43000	2.81843	2,529.390	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,085.22000		1.08522	939.53000	0.93953	1,085.220	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,557.23000		2.55723	2,847.82000	2.84782	2,557.230	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,070.23000		1.07023	926.09000	0.92609	1,070.230	4.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,501.69000		2.50169	2,789.17000	2.78917	2,501.690	4.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,100.37000		1.10037	953.12000	0.95312	1,100.370	4.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.10531		110.64282	5.99925	111.08342		4.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,800.65000		1.80065	2,027.19000	2.02719	1,800.650	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	2,030.15000		2.03015	1,816.09000	1.81609	2,030.150	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,821.63000		1.82163	2,049.69000	2.04969	1,821.630	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	2,009.59000		2.00959	1,797.05000	1.79705	2,009.590	4.46	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,779.81000		1.77981	2,004.83000	2.00483	1,779.810	4.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	2,050.86000		2.05086	1,835.28000	1.83528	2,050.860	4.45	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.07949		101.46256	5.09370	101.45631		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,464.45000		30.46445	30,458.20000	30.45820	30,464.450	0.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.74027		102.89477	4.77565	102.88844		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.20000		0.01920	17.74000	0.01774	19.200	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	99.83000		0.09983	104.70000	0.10470	99.830	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.67000		0.01967	18.18000	0.01818	19.670	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	98.50000		0.09850	103.34000	0.10334	98.500	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	20.14000		0.02014	18.62000	0.01862	20.140	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	97.18000		0.09718	101.99000	0.10199	97.180	0.18	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.28765		105.46012	6.17422	106.07361		5.96	0.00	0	7,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,888.93000		97.88893	98,502.42000	98.50242	97,888.930	6.34	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.34	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.33857		106.94870	6.21902	107.57095		5.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,727.02000		2.72702	3,166.58000	3.16658	2,727.020	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	923.66000		0.92366	740.97000	0.74097	923.660	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,761.62000		2.76162	3,203.71000	3.20371	2,761.620	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	907.50000		0.90750	727.34000	0.72734	907.500	5.92	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,796.40000		2.79640	3,241.01000	3.24101	2,796.400	5.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	891.56000		0.89156	713.92000	0.71392	891.560	5.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.38439		104.74898	6.25859	105.37964		5.88	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,840.92000		2.84092	3,245.35000	3.24535	2,840.920	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,475.31000		1.47531	1,249.08000	1.24908	1,475.310	6.03	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,780.24000		2.78024	3,180.29000	3.18029	2,780.240	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,512.99000		1.51299	1,282.38000	1.28238	1,512.990	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,810.51000		2.81051	3,212.75000	3.21275	2,810.510	6.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,494.06000		1.49406	1,265.64000	1.26564	1,494.060	6.02	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.43624		106.16769	6.30360	106.80689		5.71	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,854.16000		1.85416	2,151.02000	2.15102	1,854.160	5.70	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.21	Put	2,947.30000		2.94730	2,604.96000	2.60496	2,947.300	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,812.38000		1.81238	2,105.06000	2.10506	1,812.380	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	3,002.82000		3.00282	2,656.30000	2.65630	3,002.820	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,833.20000		1.83320	2,127.97000	2.12797	1,833.200	5.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	2,974.98000		2.97498	2,630.55000	2.63055	2,974.980	5.70	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.41531		104.34819	6.28691	105.12823		6.75	0.00	0	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	95,303.72000		95.30372	96,083.76000	96.08376	95,303.720	7.11	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.46752		102.42523	6.33308	103.21631		6.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,005.65000		3.00565	3,554.98000	3.55498	3,005.650	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,138.43000		1.13843	896.68000	0.89668	1,138.430	7.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,043.48000		3.04348	3,596.03000	3.59603	3,043.480	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,119.03000		1.11903	880.50000	0.88050	1,119.030	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,081.53000		3.08153	3,637.28000	3.63728	3,081.530	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,099.90000		1.09990	864.57000	0.86457	1,099.900	7.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,103.17000		6.10317	6,820.54000	6.82054	6,103.170	7.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	271.21000		0.27121	197.50000	0.19750	271.210	7.30	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.51393		103.80411	6.37345	104.60591		6.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,149.21000		3.14921	3,653.21000	3.65321	3,149.210	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,819.08000		1.81908	1,521.28000	1.52128	1,819.080	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,182.78000		3.18278	3,689.52000	3.68952	3,182.780	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,796.78000		1.79678	1,501.72000	1.50172	1,796.780	7.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,115.82000		3.11582	3,617.05000	3.61705	3,115.820	7.07	0.00	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 06/02/2014	Bond Future	6.74	Put	1,841.60000		1.84160	1,541.03000	1.54103	1,841.600	7.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.56159		101.81342	6.41464	102.62610		6.91	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,090.89000		2.09089	2,463.27000	2.46327	2,090.890	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	3,543.11000		3.54311	3,102.81000	3.10281	3,543.110	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	2,115.14000		2.11514	2,490.15000	2.49015	2,115.140	6.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	3,511.37000		3.51137	3,073.70000	3.07370	3,511.370	6.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	2,066.82000		2.06682	2,436.57000	2.43657	2,066.820	6.93	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	3,575.05000		3.57505	3,132.12000	3.13212	3,575.050	6.93	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.16354		82.55970	8.03169	83.71699		15.58	5,531,499.90	67	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	72,610.59000		72.61059	73,767.88000	73.76788	72,610.590	16.22	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.22	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	1,539.33000		1.53933	2,077.86000	2.07786	1,539.330	15.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	2,978.59000		2.97859	2,359.83000	2.35983	2,978.590	15.58	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.23519		80.58069	8.09952	81.75434		16.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	5,483.88000		5.48388	6,309.27000	6.30927	5,483.880	16.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,053.24000		2.05324	1,704.98000	1.70498	2,053.240	16.68	6,159,720.00	3,000	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,224.34000		6.22434	7,099.36000	7.09936	6,224.340	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,687.20000		1.68720	1,388.57000	1.38857	1,687.200	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,278.47000		6.27847	7,156.86000	7.15686	6,278.470	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,663.25000		1.66325	1,367.99000	1.36799	1,663.250	16.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,332.76000		6.33276	7,214.49000	7.21449	6,332.760	16.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,639.58000		1.63958	1,347.66000	1.34766	1,639.580	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Call	10,330.01000		10.33001	11,385.60000	11.38560	10,330.010	17.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	549.47000		0.54947	431.41000	0.43141	549.470	17.05	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.30087		81.66560	8.16154	82.85509		16.96	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,751.33000		5.75133	6,498.53000	6.49853	5,751.330	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,609.57000		3.60957	3,167.28000	3.16728	3,609.570	17.17	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,659.68000		5.65968	6,400.52000	6.40052	5,659.680	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,680.04000		3.68004	3,231.39000	3.23139	3,680.040	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,705.44000		5.70544	6,449.46000	6.44946	5,705.440	17.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,644.67000		3.64467	3,199.20000	3.19920	3,644.670	17.16	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.36741		79.62663	8.22431	80.83218		17.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	3,559.90000		3.55990	4,079.07000	4.07907	3,559.900	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	7,964.15000		7.96415	7,277.77000	7.27777	7,964.150	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	3,495.78000		3.49578	4,008.81000	4.00881	3,495.780	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	8,081.21000		8.08121	7,388.69000	7.38869	8,081.210	17.29	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	3,527.76000		3.52776	4,043.85000	4.04385	3,527.760	17.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	8,022.53000		8.02253	7,333.07000	7.33307	8,022.530	17.30	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			174.08804		174.08804	174.37691	174.37691			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,098.04000		1.09804	1,386.91000	1.38691	1,098.040		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	1,088.04000		1.08804	1,376.91000	1.37691	1,088.040		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	1,078.04000	1.07804	1,366.91000	1.36691	1,078.040		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.58133	130.58133	130.55849	130.55849			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	591.33000	0.59133	568.49000	0.56849	591.330		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	581.33000	0.58133	558.49000	0.55849	581.330		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	571.33000	0.57133	548.49000	0.54849	571.330		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.74358	138.74358	139.04304	139.04304			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	753.58000	0.75358	1,053.04000	1.05304	753.580		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	743.58000	0.74358	1,043.04000	1.04304	743.580		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	733.58000	0.73358	1,033.04000	1.03304	733.580		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.89373	94.60008	7.76682	95.73229		13.80	0.00	0	6,830.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,985.06000	83.98506	85,117.27000	85.11727	83,985.060	14.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.46	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.96712	92.39865	7.83629	93.54687		14.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,777.50000	6.77750	7,651.79000	7.65179	6,777.500	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,583.51000	1.58351	1,309.58000	1.30958	1,583.510	15.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	6,834.75000		6.83475	7,712.19000	7.71219	6,834.750	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,560.90000		1.56090	1,290.12000	1.29012	1,560.900	15.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,892.16000		6.89216	7,772.72000	7.77272	6,892.160	15.06	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,538.57000		1.53857	1,270.91000	1.27091	1,538.570	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.03555		93.64255	7.90089	94.80621		14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,892.22000		5.89222	6,624.43000	6.62443	5,892.220	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,585.17000		3.58517	3,153.72000	3.15372	3,585.170	15.11	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,796.96000		5.79696	6,522.93000	6.52293	5,796.960	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,655.16000		3.65516	3,217.47000	3.21747	3,655.160	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,844.51000		5.84451	6,573.60000	6.57360	5,844.510	15.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,620.03000		3.62003	3,185.46000	3.18546	3,620.030	15.10	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.10192		91.37224	7.96339	92.55175		15.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	3,790.00000		3.79000	4,312.18000	4.31218	3,790.000	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	7,630.65000		7.63065	6,973.32000	6.97332	7,630.650	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	3,723.40000		3.72340	4,239.61000	4.23961	3,723.400	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	7,743.33000		7.74333	7,080.03000	7.08003	7,743.330	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	3,756.61000		3.75661	4,275.81000	4.27581	3,756.610	15.21	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	7,686.84000		7.68684	7,026.53000	7.02653	7,686.840	15.21	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.29850		83.43173	8.16155	84.68639		16.92	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,983.83000		72.98383	74,238.49000	74.23849	72,983.830	17.68	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.37115		81.32520	8.23022	82.59765		17.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,804.83000		1.80483	2,242.13000	2.24213	1,804.830	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	7,271.87000		7.27187	6,436.72000	6.43672	7,271.870	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,832.60000		1.83260	2,274.50000	2.27450	1,832.600	17.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.80	Put	7,200.49000		7.20049	6,369.94000	6.36994	7,200.490	17.65	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,860.64000		1.86064	2,307.15000	2.30715	1,860.640	17.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	7,129.58000		7.12958	6,303.64000	6.30364	7,129.580	17.66	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.36981		108.04549	8.24807	109.48326			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	6,519.06000		6.51906	5,081.29000	5.08129	6,519.060		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	6,389.51000		6.38951	4,951.74000	4.95174	6,389.510		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	6,260.21000		6.26021	4,822.44000	4.82244	6,260.210		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.44439		105.14973	8.31898	106.60776			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	7,371.43000		7.37143	5,913.40000	5.91340	7,371.430		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	7,242.10000		7.24210	5,784.07000	5.78407	7,242.100		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	7,113.03000		7.11303	5,655.00000	5.65500	7,113.030		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.99820		0.09670	967.26160	0.09673	966.998	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.99820		0.00010	1.26160	0.00013	0.998	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	867.92430		0.08679	868.35810	0.08684	867.924	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	1.92430		0.00019	2.35810	0.00024	1.924	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	769.59910		0.07696	770.28500	0.07703	769.599	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	3.59910		0.00036	4.28500	0.00043	3.599	12.46	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
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	483.47850	0.04835	485.46540	0.04855	483.478	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	405.47850	0.04055	407.46540	0.04075	405.478	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	436.99450	0.04370	439.00620	0.04390	436.994	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	458.99450	0.04590	461.00620	0.04610	458.994	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	395.92550	0.03959	397.95480	0.03980	395.926	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	517.92550	0.05179	519.95480	0.05200	517.926	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,209,026,882.14</b>	<b>340,455</b>	<b>2 469 069.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.97648			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.12000	107.12437	6.12000	107.10683			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.23556			0.00	8,000,000	4,000,000.00
AA05	On 22/03/2019	Spot Bond			7.14000	111.73029	7.14000	111.70899		728,280,000,000.00	102,000,000	50,600,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.17505			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.17747			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.56552	8.00000	47.55539			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.92500	101.83882	7.92500	101.81731			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.27000	104.52380	6.27000	104.50626		141,702,000,000.00	22,600,000	10,200,000.00	
AB07	On 07/03/2014	Spot Bond			6.24500	103.90557	6.24500	103.88821		98,671,000,000.00	15,800,000	7,900,000.00	
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.53732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	7.38000	110.49628	7.38000	110.47452			73,800,000,000.00	10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.19220			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.65000	135.13499	0.65000	135.08955			1,735,500,000.00	2,670,000	2,741,000.00
ABCP13	On 07/12/2023	Spot Bond	1.30000	141.06289	1.30000	278.13568			0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01433			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.64891			0.00	4,000,000	1,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.93336			0.00	0	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.32185			0.00	6,800,000	3,400,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.38170			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.42149			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.53000	110.65658	6.53000	110.63725			48,322,000,000.00	7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.97298			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.84500	104.92675	6.84500	104.90755			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.32441			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11318			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02782			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.00041			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.08899			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.29121			0.00	2,000,000	500,000.00
ABL8A	On 19/09/2013	Spot Bond	5.94500	104.60875	5.94500	104.59201		13,079,000,000.00		2,200,000	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.25518			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14954			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.40000	128.79713	4.40000	128.74088			0.00	0	1,071,000.00
ABLI03	On 15/03/2015	Spot Bond	1.97000	125.37555	1.97000	125.32893			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.90000	117.30601	1.90000	117.26258			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000	104.30078	2.80000	104.25954			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.68000	121.22724	9.68000	121.19559			0.00	0	3,600,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40773			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45195			0.00	0	2,500,000.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.53167			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.74628			0.00	0	4,000,000.00
ABLSI1	On 29/06/2019	Spot Bond	3.20000	114.17469	3.20000	114.12837			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	31.43541	100.00000	31.35926			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.04000	171.35075	1.04000	171.29131			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.94545	2.76000	151.88563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	1.07000	178.73628	1.07000	178.67412			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.52000	179.47089	1.52000	179.40629			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.67625	73.96782	6.67625	73.95040			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.67625	73.96782	6.67625	73.95040			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.93634	84.61000	14.91127			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31536			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.79000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	39.58467	100.00000	39.50957			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.66000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.39000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.95000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.94717			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.79173			0.00	6,000	6,000.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.44000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.38500	107.31764	6.38500	107.29912			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.86000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.07000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.10000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.71000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10368			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.06000	118.49289	6.06000	118.47366			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.83000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84100			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.15000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.39695	1.74000	108.12709			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.89000	109.57879	1.89000	157.42863			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000	121.97041	2.12000	203.63377			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.88000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.15500	99.89865	8.15500	99.20841			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.96000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.16000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.47911			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.62000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.98000	113.64317	6.98000	113.62198		54,444,000,000.00		7,800,000	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.07000	104.65000	6.07000	104.63300		43,704,000,000.00		7,200,000	2,500,000.00
ABS6	On 01/06/2020	Spot Bond	7.64000	107.07108	7.64000	102.95071		53,388,320,000.00		6,988,000	2,794,000.00
ABS7	On 11/09/2026	Spot Bond	8.71500	102.57502	8.71500	102.55124		0.00		0	1,600,000.00
ABS9	On 17/03/2016	Spot Bond	6.49000	109.14938	6.49000	109.13043		194,700,000,000.00		30,000,000	10,000,000.00
ABSI1	On 11/06/2014	Spot Bond	0.65000	128.97541	0.65000	128.93203		1,735,500,000.00		2,670,000	2,670,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	124.76851	4.00000	124.71520		0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.10000	143.48870	1.10000	282.92024		0.00		0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.11001	113.64266	-0.11001	128.24908		0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.98000	131.35505	0.98000	133.94729		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.12303		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.37291		0.00		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	26.24534	100.00000	26.18106			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97834			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97834			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.22000	109.33547	10.22000	109.30586			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.24983			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.69461	100.00000	1.68944			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25653			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35116			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.28761			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.10065	100.00000	10.06982			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27599			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.24313			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.95138	11.00000	56.93510			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.46441	100.00000	6.44468			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15535			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.13688			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.43095			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.50247			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.66309			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.43085			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.47924			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.50054			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.50196			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.50196			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.51798			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.39214			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.51798			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.48593			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	82.57193			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.36497			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.34381			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.25555			0.00	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	101.34381			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.45025			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.49843			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.51779			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.47909			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.24693			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.39215			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87672			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.93000	112.45387	7.93000	112.42988			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27606			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.12500	104.20791	7.12500	104.18776			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.56098			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.68910			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.48545			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.58847			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.15576	100.00000	4.14652			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.61676	100.00000	5.60439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.74860			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	145.50274			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	145.53281			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.43080			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.18185			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.18185			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.58847			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01297			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38238			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.37076			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.61582			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.92613			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.61434			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.47211			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.27839			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.50006			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.96231			0.00	0	0.00



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	101.24811			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.43663			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.95995			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.37780			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18108			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40580			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.37278			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25086			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21791			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28187			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40193			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33413			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25667			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27799			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.97119	10.23000	101.94355			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.29917			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26636			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.77948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.34634			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20077			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.00000	112.85910	8.00000	112.83478			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39606			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.07778	1.75000	107.15876			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27605			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27978			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37065			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.41888			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.32241			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29732			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.40924			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.36101			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46710			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37065			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.42853			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40153			0.00	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	101.40924			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.36211			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.44427			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.46943			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.15362			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17522			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26624			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29531			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.47533			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.46324			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57313			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.38030			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55771			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56349			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57313			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.41384			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.49602			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.49602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	107.34447			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	108.11291			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.28381			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.27029			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.55516			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.16913			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.53233			0.00	6,000,000	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22749			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.67366	100.00000	5.65992			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15734			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.17527			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.18719			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.76762			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.85305			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.96680			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.61460			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.61500	100.54635	6.61500	100.52776			0.00	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	100.81290			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.95787			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.22000	108.12149	7.22000	108.10065		54,872,000,000.00		7,600,000	6,158,000.00
AIR02	On 30/04/2023	Spot Bond	8.15500	124.63032	8.15500	124.60311			0.00	0	2,700,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	44.93772	100.00000	44.82765			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.32000	113.81822	6.32000	113.79898		111,232,000,000.00		17,600,000	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	42.86830	100.00000	42.76332			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.52470	100.00000	12.49698			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.14000	162.35460	2.14000	162.29344			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	102.66566	3.90000	127.40190			0.00	0	123,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.77752			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.13993			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.47000	111.68815	7.47000	111.66577			0.00	0	6,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75903			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.79161			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.99289	100.00000	62.83861			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.49364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	6.24500	113.49869	6.24500	113.47962	0.00	0	0.00	0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.23138	0.00	0	0.00	0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.42774	0.00	0	0.00	0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.36000	102.24864	6.36000	102.23115	0.00	0	0.00	0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.11312	0.00	0	0.00	0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.82500	103.78982	6.82500	103.77079	0.00	0	0.00	0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.43000	110.74852	7.43000	110.72645	0.00	0	0.00	0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.49709	0.00	0	0.00	0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.83344	108.22422	9.83344	105.77169	0.00	0	0.00	0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.57075	0.00	0	0.00	0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.94735	104.76702	9.94735	103.58064	0.00	0	0.00	0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.96549	104.67189	9.96549	103.52826	0.00	0	0.00	0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57059	0.00	0	0.00	0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.98364	104.99533	9.98364	103.52950	0.00	0	0.00	0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.59452	106.22548	10.59452	106.13300	0.00	0	0.00	0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.61002	0.00	0	0.00	0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.61002	0.00	0	0.00	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
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.61008			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.08344	103.90912	10.08344	103.01349			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.04037	106.58140	10.04037	103.82593			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.94735	104.76702	9.94735	103.58064			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.90673	106.19122	9.90673	104.25810			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.05781	98.51827	9.05781	103.78325			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.52333			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50884			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50884			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.42285			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.02683	103.35658	10.02683	102.59534			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.20500	104.77563	10.20500	104.74662			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.22043	10.22500	102.00825			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.08165			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.27341	12.22500	101.52369			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48540			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.87500	64.07077	9.87500	104.59359			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.43849			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.47759			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.47759			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	30,000,000	15,000,000.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41972			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07022			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.83344	108.48427	12.83344	106.17234			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.99890	106.34322	13.99890	106.22240			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.86970	106.22788	12.86970	104.67951			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.98420			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.98420			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.98420			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.06189			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.32560	100.00000	8.30981			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.70555	100.00000	21.65240			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.75450	100.00000	19.70611			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.19413	100.00000	12.16427			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.20389	100.00000	12.17432			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.74329	100.00000	14.70718			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.77481	100.00000	12.74352			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	57.72896	100.00000	57.61943			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.67139			0.00	0	1,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.61020			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.64959			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.01000	111.56036	1.01000	176.76552			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.07500	102.58100	7.07500	159.24779			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.07500	103.82023	7.07500	159.38941			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.46000	106.81337	7.46000	106.79201			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.49596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18254			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.19418			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.76054			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51066			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.64420			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.31364			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.13741	100.00000	54.00626			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	92.54381	100.00000	92.32081			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.67000	103.07737	6.67000	103.05899		1,360,680,000,000.00	204,000,000	102,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.81964			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68983			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70529			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75682			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80832			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.95215			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.06412	100.00000	6.04927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.52061			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.54903			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.56120			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.56526			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61392			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.67871			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.93175	100.00000	5.91723			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.93175	100.00000	5.91723			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31366			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42783			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.45897			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.20000	107.04899	7.20000	107.02841			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.55235			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71824			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.24091	100.00000	4.23064			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.24091	100.00000	4.23064			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.07000	107.83467	6.07000	107.81686		35,064,338,340.00	5,776,662	2,376,662.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.12368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.04230			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.70137			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.61676			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13815			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.48029	100.00000	6.46459			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.16647			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13862			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.14655			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.16094			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.22043			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.31937			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.37579			0.00	37,500,000	37,500,000.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19063			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39224			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.76779			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.59770	100.00000	11.56929			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.64500	109.49508	6.64500	109.47563		43,857,000,000.00	6,600,000	2,900,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	8.08000	118.77863	8.08000	118.75306			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.86820			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.65803			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.78000	107.76485	7.78000	107.74250		127,592,000,000.00		16,400,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.78000	108.83472	9.78000	108.80647			0.00	0	6,500,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.73911			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.03000	110.21988	10.03000	110.19008			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50338			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.97000	105.24179	7.97000	105.21944		33,474,000,000.00		4,200,000	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.18340			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.47000	105.58032	10.47000	105.55056			0.00	0	1,900,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.53427			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.03213			0.00	0	1,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.43923			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.75500	81.12385	8.75500	99.23919			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.90500	129.50555	8.90500	129.47456			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.75500	125.39189	8.75500	125.36237			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.22500	124.19647	8.22500	124.16928		454,645,100,000.00		55,276,000	36,038,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.69767			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.33000	106.18599	10.33000	106.15692			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.35871			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.36211			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.56610			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.95382			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.38108			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.38259			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.38259			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.38259			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97889			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39228			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.29541			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21789			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34160			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13692			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.33788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29536			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.22755			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35753			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15562			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14851			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.97592			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41165			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34385			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.36316			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.78000	103.96503	9.78000	103.93799			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.36000	102.74949	7.36000	102.72924			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25523			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.77962			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.08926			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.08926			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.33900			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.13270	100.00000	24.07424			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.93681	100.00000	23.87883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43087			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	61.68241	100.00000	61.53298			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	62.05246	100.00000	61.90048			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.99173			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90484			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.17144	10.11000	104.14307			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90484			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96347			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.87760			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.13126			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.73721	2.76000	110.97295			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511		0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	107.89423	3.14000	110.92478		0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.04166	8.25000	102.01924		0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.24961		0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90484		0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90484		0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	115.83529	3.10000	110.53461		0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	115.66370	2.40000	110.37294		0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.07689		0.00	0	0.00
CLN210		On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.61111		0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.95541		0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83748		0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84922		0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.12000	105.15130	7.12000	105.13121		0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.88804		0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.87473		0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71888		0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73108		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	7.17000	105.32307	7.17000	105.30281			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.17000	105.32307	7.17000	105.30281			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.22000	104.26234	7.22000	104.24203			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46959			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.63604			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25286			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26127			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.75947			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.75947			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.22456	100.17539	52.09785			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.06030			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.29260			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49198			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.10781			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.45295	9.35000	102.42708			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.45295	9.35000	102.42708			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01213			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01229			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.18212			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35377			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17849			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15302			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15302			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15302			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15302			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15302			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18492			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23794			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23794			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23794			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23794			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.24680			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.80000	110.23422	7.80000	110.21130			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.73304			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17222			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22111			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22111			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.57059			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69222			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.16873			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98230			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35136			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34170			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36313			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.14695			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.13203			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35926			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.87157			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85429			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24012			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.13133			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30311			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52494			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52494			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52494			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52494			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38420			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44153			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44153			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42384			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27108			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42384			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57993			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27113			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27113			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26630			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.36320	100.00000	6.34778			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.54421			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.33836			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.43500	100.93361	9.43500	101.05359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	9.95500	103.66273	9.95500	102.59180			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20359			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.59625			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.32987			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.69528			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.64272			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.36658	8.80500	100.70492			0.00	0	1,200,000.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22477			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.63383			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27110			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.22428			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14749			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18172			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18172			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18172			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.03096	100.00000	24.97494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	25.03096	100.00000	24.97494			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.86539	7.01000	36.47710			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	164.19784			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00063			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00063			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.46000	106.81337	7.46000	133.68925			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.07500	36.08801	7.07500	159.24779			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.07500	36.47532	7.07500	159.38941			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.28586			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.14295			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02155			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.02155			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.48892			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.38053			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40187			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01544			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40924			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.69528			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.26643			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.67000	114.56217	7.67000	110.18583			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.57000	110.24928	7.57000	105.73228		7,312,620,000.00		966,000	490,000.00
COJ05	On 05/06/2023	Spot Bond	8.66500	129.31363	8.66500	123.18953		16,896,750,000,000.00		950,000,000	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.12000	113.53833	7.12000	108.11940			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.25500	116.32462	8.25500	116.29906			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.74500	103.79880	8.74500	103.77452			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.80500	104.64549	9.80500	104.61813		86,284,000,000.00		8,800,000	4,400,000.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99578	9.46000	24.99578			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.01730			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.03521			0.00	0	20,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93033			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50498			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21316			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.12500	100.94447	11.12500	101.78263			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.50857			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.70500	101.34142	6.70500	102.26592			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44801			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.50477			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.58206			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.42724			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.12000	103.53703	6.12000	103.51991			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.92000	131.80941	5.92000	124.30751			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.89000	116.46685	6.89000	116.44506		531,912,016,870.00		77,200,583	39,600,583.00
DV23	On 27/02/2023	Spot Bond	7.42500	120.18159	7.42500	120.15739		1,301,948,490,150.00		175,346,598	91,623,598.00
E170	On 01/08/2020	Spot Bond	6.50000	144.03421	6.50000	144.00876		339,870,908,000.00		52,287,832	27,571,958.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.45959			0.00	10,000,000	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.97649			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.97458			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.97299			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.67492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.35631			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.33500	124.01545	1.32000	124.20631			0.00	0	15,120,000.00
EL29	On 19/11/2029	Spot Bond	1.40000	111.05031	1.40000	111.01073			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.10500	116.70628	8.10500	116.68066			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.00500	117.83331	8.00500	117.80818			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.85500	108.98284	8.85500	108.95719			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.52000	97.48497	9.52000	98.53419			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18043			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.37115			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13155			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.88163	100.00000	39.78501			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.45703	100.00000	52.32995			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	83.68725	100.00000	83.50086			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.42420	3.00000	125.37410			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.08000	110.55559	10.08000	110.52556			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.39510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75399			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07242			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.39000	87.39915	8.39000	102.22842			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27188			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.24914			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.24118			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.27712			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.26706			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22106			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.22986			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.23692			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22212			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.22215			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.23254			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.54000	106.54754	5.54000	106.53164		66,480,000,000.00		12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.15000	113.94189	6.15000	113.92304		2,472,303,720,750.00		402,000,605	204,021,000.00
ES23	On 25/01/2023	Spot Bond	6.95500	124.61286	6.95500	124.58933		331,494,377,565.00		47,662,743	246,831,743.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	7.63000	103.03027	7.63000	103.00920			319,521,754,160.00	41,877,032	59,036,000.00
ES33	On 15/09/2033	Spot Bond	8.68000	90.37983	8.55000	91.49486			7,194,396,074,320.00	828,847,474	727,006,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.11064			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78578			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96552			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14656			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.98036	100.00000	10.95375			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.68535	100.00000	10.65946			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28455			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29467			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32700			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34516			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.17000	105.32670	6.17000	105.30930			172,760,000,000.00	28,000,000	13,400,000.00
FRB05	On 21/12/2018	Spot Bond	7.87000	106.54372	7.87000	106.52113			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.28296			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28290			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.68758			0.00	0	100,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.08572			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	9.67000	115.13241	9.67000	115.10254			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.80469			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.41130	100.00000	72.80093			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.08000	132.07430	1.08000	132.91403			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.14000	142.99960	1.14000	281.95554			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	1.87000	109.85012	1.87000	157.81852			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000	125.77299	2.01000	209.98296			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.33000	117.86816	6.33000	117.84820			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.49388	100.00000	29.42895			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.49388	100.00000	29.42895			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14000	55.59756	8.14000	54.89272			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.48304	9.50500	34.59614			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.24852	9.74000	33.35636			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	93.72928	100.00000	93.49436			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.89080			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.38872			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.47951			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17025			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17025			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.89747			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.16724			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68255			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.99398			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43092			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58966			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.84271			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.22044	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.22044	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.96289			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57313			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93889			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.10226			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.52735			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33071			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54421			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.17713	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.83502			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20212			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65405			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.76958			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.08880			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.93311			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.18292			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.32111			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.08305			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.01579			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79845			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.76380			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23284			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20405			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.12531			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23668			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.88503			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.65932	100.09221	12.62863			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38416			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.34606			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.67458			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.89515			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.15597			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.80428			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.55087			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57025			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41732			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45746			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.96773			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.90519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.31607			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.90519			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.29995			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.42853			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	48.64802	13.22500	103.79226			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.33592			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.87372			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.87372			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.33785			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	102.05011			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.95142			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		2.69500	94.48696	2.69500	98.02869			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.88534			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.29119			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.27039			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.20534			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.18676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16646			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.81346			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.55663			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54702			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75881			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.78400			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86822			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.30509			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62619			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.32000	129.71408	2.32000	120.82786			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57795			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.59537			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.30000	118.68952	2.30000	121.01256			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	99.70022	0.23000	117.79854			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.32000	115.42403	2.32000	120.82786			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	108.60934	1.20999	122.45794			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	108.90001	1.28000	124.15515			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On 15/06/2016	Spot Bond	100.00000	20.82500	100.00000	20.77455			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.53874			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.20533			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.54579	4.73000	111.49594			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.24676			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.35340			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56637			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.09792			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85267			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.77919			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	50,000,000	50,000,000.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.03957			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	25,000,000	25,000,000.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88885			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.26511			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17659			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.29093	100.00000	8.24108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18924			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.02500	101.60194	10.02500	100.74903			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.04930			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.83500	102.20096	6.83500	101.34047			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.53087			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48204			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56161			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65917			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.72031			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.24221	3.35000	138.18569			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21384			0.00	12,640,000	3,160,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.68171			0.00	60,000,000	60,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.73282			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.35253			0.00	44,000,000	22,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.87608			0.00	55,000	55,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.51830			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.41960			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.65000	136.93416	1.65000	269.99243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	1.15000	142.87763	1.15000	281.71498			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.87000	134.41270	1.87000	265.01929			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.45000	111.46423	1.45000	129.16904			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.58419			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.05000	129.19441	1.05000	129.14953			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81400			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99164			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.60323			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.45894			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.27690			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22000	103.30811	2.22000	103.26890			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79989	100.00000	0.79795			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.20073	104.97509	11.60044			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.93427			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17187			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.38115			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.62320	101.07593	18.57765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.69136	100.44759	9.66778			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.24628			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.84522	100.76967	16.80413			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.61596			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.41486			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43226			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51193			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000	113.38801	1.84000	113.34622			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.22078			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17717			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.78278			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.41000	106.77529	1.41000	111.88510			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.04053			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.44000	106.35323	1.44000	111.53747			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	100.00000	0.27722	100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRX14	On 01/09/2014	Spot Bond	5.49000	105.68399	5.49000	105.66844			0.00	0	6,000.00
FRX15	On 14/03/2015	Spot Bond	5.67000	107.00762	5.67000	106.99137		19,278,000,000.00	3,400,000	2,623,000.00	
FRX16	On 15/09/2016	Spot Bond	6.17000	107.03481	6.17000	107.01714			0.00	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	6.51000	109.10865	6.51000	109.08966			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.65000	117.13148	6.65000	117.11055			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.33000	108.85423	7.33000	108.83293		11,845,280,000.00	1,616,000	837,000.00	
FRX23	On 28/02/2023	Spot Bond	8.27500	97.64707	8.27500	98.42950			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.32500	122.82700	8.32500	122.79948			0.00	0	6,400,000.00
FRX31	On 21/02/2031	Spot Bond	8.98000	107.14254	8.98000	107.11654			0.00	0	12,400,000.00
FRX45	On 14/04/2045	Spot Bond	9.54000	85.69500	9.54000	85.67318			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.83190			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.05492			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.94696			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.78000	106.87441	7.78000	106.85212			0.00	0	1,700,000.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43849			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71097			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	98.87280			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17628			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.37974			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.30762			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.08957			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00286			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.81091			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.05541			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59127			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.60538			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.63264			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.81721	100.00000	2.81098			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.66645			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.71334			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.80774			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.02733			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.81610			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.38623			0.00	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	101.17494			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45815			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	100.00000	33.50742	100.00000	33.25911			0.00	0	1,300,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29377			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74938			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42225			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.50855			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62615			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40773			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.69066			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.69066			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	97.23635	100.00000	97.00205			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74400			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.76618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	6.72349	104.98277	6.72349	102.70648			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.96197			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77183			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80511			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.07739	104.99894	7.07739	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.31270			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82189			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85512			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.52914	105.02648	7.52914	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.55363			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88860			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.91621			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.20063			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.94828			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.82311			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.93220			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.96872			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.70000	120.35364	6.70000	120.33174			0.00	0	30,032,000.00

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	0.92000	145.71442	0.92000	287.31016			0.00	0	79,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.90000	150.12154	0.90000	287.80289			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.56000	109.73825	8.56000	109.71284		34,240,000,000.00	4,000,000	26,010,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.55500	109.90014	8.55500	109.87471		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.79000	119.38951	0.80000	119.22416		1,173,308,000,000.00	485,200,000	700,259,000.00	
I2038	On 31/01/2038	Spot Bond	1.82000	114.30026	1.82000	114.25813		1,250,886,000,000.00	687,300,000	809,155,000.00	
I2050	On 31/12/2050	Spot Bond	1.92000	121.78211	1.92000	121.73689		342,336,000,000.00	178,300,000	335,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.50000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	6.22000	109.09876	6.22000	109.08061		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.98977		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.72230		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14140		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.35954		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.93105		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.65000	103.40550	6.65000	103.38712		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	6.72000	108.96422	6.72000	108.94465		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.13000	113.50562	7.13000	113.48401		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	6.58000	102.51390	6.58000	102.49578			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.65372			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17238			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.20000	108.94196	3.20000	108.89771			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.54000	107.26221	6.54000	107.24314			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.45695			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.48612			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.04999	108.55732	0.04999	127.53027			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.05000	114.96130	1.05000	133.22304			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00259			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.04987			0.00	86,000,000	217,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.10000	108.11531	7.10000	108.09469		142,000,000,000.00		20,000,000	12,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.51467			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.24791			0.00	015,000,000	1,005,100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.25813			0.00	7,000,000	3,500,000.00
IBL45	On 21/12/2018	Spot Bond	7.30000	106.68267	7.30000	106.66165			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.79000	99.95712	7.79000	99.93602			0.00	0	13,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47216			0.00	20,000,000	285,000,000.00

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	6.93000	88.76414	6.93000	102.79085			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00185	100.00000	0.00185			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.56832	5.00000	100.55475			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.56832	5.00000	100.55475			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.65056	5.00000	101.63669			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.56832	5.00000	100.55475			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.84299	4.00000	100.83214			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.36597			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.27271			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.37592			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.22000	112.68085	8.22000	112.65605			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16864			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16864			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.27192			0.00	0	1,500,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.81187	100.00000	8.79052			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.08494			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49544			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.22000	102.95172	8.22000	102.92919			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00471			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.24373			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21441			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.48838			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.76946	100.00000	3.75687			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.71481	5.40000	98.65718			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		40,000,000,000,000.00	400,000,000	400,000,000.00	
IND234	On 21/08/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	99.94250	5.25000	99.88506			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.84203	5.25000	99.78471			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.74176	5.25000	99.68456			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.53749	5.30000	99.47998			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.23629	5.30000	99.17912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 06/08/2013	Spot Bond	5.40000	99.01850	5.40000	98.96051			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.91706	5.40000	98.85919			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.81583	5.40000	98.75808			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44110			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33417			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.83344	107.06106	9.83344	105.02028			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.83344	104.48029	9.83344	103.36309			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.46480			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.11383			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.43315			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.01883	6.50000	101.00117			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52494			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.09662			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	100.79952	100.25042	100.52862			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02944			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.12467	100.00000	21.07350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	13.51979	100.00000	13.48704			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.18692			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06206			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86584			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86584			0.00	2,000,000	1,000,000.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15087			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15087			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.25676			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.36287			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.00271			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02906			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.02838			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22635			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.24813			0.00	6,000,000	3,000,000.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.25722			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.06206			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06027			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.04735			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.74351			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70027			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.71350			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	100.00000	76.97123	100.00000	76.76093		47,333,333,300,000.00	473,333,333	273,333,333.00	
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52072			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.52072			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.83392			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	57.06820	100.00000	68.16347			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.42285			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.94147			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.90051			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.81012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.82842			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84065			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.23000	106.35632	7.23000	106.33568			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.29500	103.71530	6.29500	103.69783			0.00	0	4,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.76519			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.38000	110.43291	7.38000	110.41116		369,000,000,000.00	50,000,000	12,525,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.00353			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02652			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49336			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.40000	110.53459	7.40000	110.51253			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.51796			0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.85554			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.14000	105.71293	2.14000	122.50189			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.05000	101.74136	3.05000	136.61458		15,860,000,000.00	5,200,000	2,600,000.00	
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01455			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.21543			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.02789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.01958		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.65605		0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.33182		0.00	0	1,700,000.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.66071		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	2.80000	96.18344	2.80000	96.98497		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	2.80000	96.10326	2.80000	99.25640		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.77514		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.15221		0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21441		0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.37000	113.84131	10.37000	113.81004		0.00	0	2,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.73120		0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.05000	100.66162	3.05000	136.61458		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00
IVA322		On 30/05/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687		0.00	0	0.00
IVA323		On 06/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637		0.00	0	0.00
IVA324		On 13/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608		0.00	0	0.00
IVA325		On 20/06/2013	Spot Bond	5.25000	99.71315	5.25000	99.65598		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 27/06/2013	Spot Bond	5.30000	99.60948	5.30000	99.55188			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.50873	5.30000	99.45125			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.20770	5.30000	99.15056			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.03300			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.93154			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.83028			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.72923			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA345	On 07/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05599			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.33436			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.57161			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.57595			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.53800			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.96827			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.35513			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.49420			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.47336			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.32818			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.22224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.16782			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.15655			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44058			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51592			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	83.06998	100.00000	82.88288			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.37940	100.00000	55.24376			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.46923	100.00000	65.30888			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	51.21317	100.00000	51.05327			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.57595			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.82220	100.00000	8.80083			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.58152	100.00000	28.51152			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84052			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.88686			0.00	0	1,200,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	34.86133	100.00000	34.75249			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.90312			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.64871			0.00	0	54,900,000.00
KW01	On 31/10/2027	Spot Bond	7.45500	153.97703	7.45500	153.94640			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.82882			0.00	134,000,000	100,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.77496			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.48000	102.92482	7.48000	102.90393		58,344,000,000.00		7,800,000	4,600,000.00
LGL03	On 03/04/2018	Spot Bond	7.53000	69.91627	7.53000	101.61441			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.17067	8.00000	100.14932			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.16748			0.00	0	27,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.47000	105.45961	10.47000	105.43004		205,212,000,000.00		19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.38022			0.00	0	1,000,000.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44030			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76822			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38042			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.83022			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19874			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.94688			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ05U	On 27/06/2013	Spot Bond	100.00000		93.11224	100.00000	92.87532			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.70219			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.85280			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.39497			0.00	0	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.89267			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.75626			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.36611			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.78521			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.89244			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.96794			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.26571			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.60930			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		59.20605	100.00000	59.06105			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		56.41407	100.00000	56.27741			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		61.56078	100.00000	61.41002			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		40.07556	100.00000	39.97848			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		27.66643	100.00000	27.59941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.17948	100.00000	10.15482			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.85225	100.00000	24.79205			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.22000	109.66516	7.22000	109.64391			0.00	0	6,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.53937			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30509			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.42221			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.93929			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94649			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98246			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.65299			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.78823			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.61500	107.14332	6.61500	107.12426			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.29000	113.03862	7.29000	113.01627			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.08000	115.81814	8.08000	115.79280			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.00500	108.94824	6.00500	108.93054		139,316,000,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19844			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.24689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	8.14000	112.00854	8.14000	112.30133			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.37000	106.23652	6.37000	106.21842		315,952,000,000.00	49,600,000	24,800,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98261		0.00	0	0.00	
MIL02	On 31/05/2017	Spot Bond	7.54000	104.23123	7.54000	104.21003		0.00	0	0.00	
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98339		0.00	0	0.00	
MQB02	On 31/05/2017	Spot Bond	7.24000	104.25769	7.24000	104.23732		88,328,000,000.00	12,200,000	5,500,000.00	
MTN02	On 13/07/2014	Spot Bond	6.06500	108.26854	6.06500	108.25067		24,714,875,000.00	4,075,000	5,275,000.00	
MTN03	On 13/07/2015	Spot Bond	6.42000	109.29335	6.42000	109.27428		249,096,000,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	7.18500	114.18646	7.18500	114.16420		37,362,000,000.00	5,200,000	2,200,000.00	
MTN05	On 28/10/2013	Spot Bond	5.96000	101.41601	5.96000	101.39985		0.00	0	3,000,000.00	
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.64764		0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.43583		0.00	0	0.00	
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19606		0.00	0	0.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.08681	100.00000	6.07205		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16126	100.00000	0.16087		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	6.37293	100.00000	6.35750		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	6.45097	100.00000	6.43535		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	5.92520	100.89771	5.91073			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.00501	100.61875	5.99038			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	100.25947			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.26205			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.26851			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.27291			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.27764			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.28193			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.28395			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.31001			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.34019			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16126	100.00000	0.16087			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16126	100.00000	0.16087			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.59500	104.69731	7.59500	104.67610			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.07762			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.97846			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.33223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.40030			0.00	5,000,000	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53022			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01060			0.00	50,000,000	175,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.42000	110.85677	6.42000	110.83773		97,584,000,000.00		15,200,000	6,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.95182			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.47000	121.89740	7.47000	121.87311		56,772,000,000.00		7,600,000	5,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.63000	35.02411	9.63000	35.01529			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.47000	106.70945	6.47000	106.69089		123,965,200,000.00		19,160,000	19,660,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77729			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.82161			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44000	103.05974	6.44000	103.04199			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.55904			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.67000	108.53292	6.67000	108.51358		65,366,000,000.00		9,800,000	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.15887			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.01638			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28534			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02427			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.88701			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92767			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.11030			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.93187			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.65448			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.71608			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.58413			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92012			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.11501			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.83420			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.54287			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.97732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.28970			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30982			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23234			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.97262			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18485			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95882			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.92500			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.17000	109.14538	7.17000	109.12449			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.99500	103.02479	5.99500	103.00818		2,308,075,000.00		385,000	385,000.00
NED8	On 08/02/2014	Spot Bond	5.84500	104.77719	5.84500	104.76052		38,577,000,000.00		6,600,000	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80349			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.63000	118.42329	10.63000	118.38996			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.15202			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88702			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.16000	160.84316	1.16000	160.78682			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.19000	115.17433	7.19000	115.15186			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.78690			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26754			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.79856			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.82000	113.82931	7.82000	114.18616			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.14045			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.61765			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.13321			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.13185			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.13727			0.00	29,300,000	25,300,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.02000	113.74933	8.02000	116.85150			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.14271			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.13731			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14050			0.00	22,500,000	7,900,000.00
NQ1C10	On 22/05/2020	Spot Bond	8.22000	113.67010	8.22000	114.01550			0.00	0	1,200,000.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.15134			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14486			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14265			0.00	500,000	250,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.18331			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.17026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14696			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.32523	3.27500	133.27096			0.00	0	30,052,000.00
NRA014	On 30/04/2014	Spot Bond	5.67000	105.84874	5.67000	105.83266			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	6.96000	123.83515	6.96000	123.81188		34,800,000,000.00		5,000,000	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.33500	134.01855	7.33500	133.99232		67,482,000,000.00		9,200,000	7,614,000.00
NRA023	On 31/05/2023	Spot Bond	1.05500	176.44530	1.05500	176.38400			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.13500	135.88640	8.13500	135.85663		50,437,000,000.00		6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77092			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.75042			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.85259			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.53667			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53725			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04556			0.00	13,000	13,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.27886			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.04207			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.05413			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.44218	100.00000	15.40477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.66739	100.00000	20.61678			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.71550	100.00000	20.66476			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.74436	100.00000	20.69356			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.43704	100.00000	21.38454			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.20669	100.00000	22.15230			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.01698	100.00000	26.95081			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.98000	107.31993	5.98000	107.30266		113,177,480,000.00	18,926,000	9,163,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.92685	100.00000	5.91250			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.75915	100.00000	31.68137			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.36752			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.61795			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40722			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	86.39966	100.00000	86.20681			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29123			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10184			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.96780			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.25060			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17864			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.24091			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.53982			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36547			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.30233			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34467			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34266			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.44432			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36437			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.53137			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.53146			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43674			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.69725			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.08225			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.11676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.13228			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.16677			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.31486			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.34926			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.26818			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59766			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.22000	113.01077	5.22000	112.99495			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.46500	93.27729	5.46500	93.26362			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.87500	42.79135	6.87500	42.78341			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.25500	120.38184	5.22000	120.44801		235,835,769,293,100.00	878,357,620	3,883,115,547.00	
R158	On 15/09/2015	Spot Bond	5.22000	120.46488	5.22000	112.99495			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.12000	89.06437	5.12000	89.05213			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.22000	127.54460	5.22000	127.52674			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.05000	84.86402	5.05000	84.85252			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.79500	104.15169	4.79500	104.13812			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.17500	133.15632	7.05500	134.36554		205,161,761,110,950.00	593,973,674	1,447,116,581.00	
R187P	On 21/12/2026	Spot Bond	6.79500	40.41613	6.79500	40.40871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	6.71500	38.23202	6.71500	38.22509			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.65000	294.14649	0.65000	294.04755		469,493,050,000.00	722,297,000	780,687,400.00	
R201	On 21/12/2014	Spot Bond	5.13000	109.21827	5.09500	109.25686		9,044,195,494,230.00	763,001,071	582,291,071.00	
R202	On 07/12/2033	Spot Bond	1.55000	222.49814	1.52000	223.46332		4,153,182,530,000.00	679,472,600	2,028,123,200.00	
R2023	On 28/02/2023	Spot Bond	6.72000	109.20261	6.54500	110.48758		68,274,223,940,160.00	159,854,753	5,206,594,465.00	
R203	On 15/09/2017	Spot Bond	5.76500	111.04014	5.68000	111.36091		62,063,790,012,585.00	765,618,389	5,381,780,389.00	
R204	On 21/12/2018	Spot Bond	5.95500	113.08911	5.87000	113.49207		56,381,154,970,215.00	467,868,173	4,533,281,173.00	
R2048	On 28/02/2048	Spot Bond	8.20000	108.46196	8.20000	108.43828		35,549,595,193,400.00	335,316,487	3,222,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	62.60630	100.00000	62.45298		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.15000	104.23456	5.16000	104.21373		27,791,933,800,000.00	396,492,000	2,336,803,000.00	
R207	On 15/01/2020	Spot Bond	6.25000	108.07027	6.14000	108.66279		76,370,755,193,750.00	219,320,831	5,153,960,416.00	
R208	On 31/03/2021	Spot Bond	6.38000	103.36673	6.25500	104.12485		107,239,030,766,560.00	808,625,512	7,733,201,000.00	
R209	On 31/03/2036	Spot Bond	8.11500	81.78318	7.98500	82.91792		179,939,569,965,570.00	173,699,318	8,133,257,000.00	
R210	On 31/03/2028	Spot Bond	1.16500	172.36178	1.15000	172.62578		255,601,000,000.00	219,400,000	379,684,000.00	
R211	On 31/01/2017	Spot Bond	0.65000	116.17732	-0.65000	130.71030		(368,680,000,000.00)	567,200,000	108,500,000.00	
R212	On 31/01/2022	Spot Bond	0.51000	138.97375	0.48000	139.25250		1,150,469,220,000.00	255,822,000	1,735,975,000.00	
R213	On 28/02/2031	Spot Bond	7.84500	93.71033	7.72000	94.81858		90,060,125,597,160.00	479,939,528	5,447,912,331.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	8.11500	83.89625	8.11500	83.87812			97,731,178,475,220.00	043,275,228	0,602,723,597.00
R224C	On 15/09/2013	Spot Bond	4.85500	98.59673	4.85500	98.58380			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.95500	96.20348	4.95500	96.19068			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.06500	93.74771	5.06500	93.73497			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.28000	91.08968	5.28000	91.07679			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.12000	89.06437	5.12000	89.05213			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.04000	87.03052	5.04000	87.01875			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.05000	84.86402	5.05000	84.85252			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.04000	99.71087	5.04000	99.69714			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.13000	97.21464	5.13000	97.20111			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.15000	94.76390	5.15000	94.75066			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.10000	92.45517	5.10000	92.44238			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.19000	89.99356	5.19000	89.98089			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.06000	88.00213	5.06000	87.99005			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.04000	85.88183	5.04000	85.87008			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.10000	83.59659	5.10000	83.58502			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.65500	79.74961	5.65500	79.73739			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.70500	77.38502	5.70500	77.37307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	5.87500	74.61275	5.87500	74.60088			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.85500	72.56186	5.85500	72.55036			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.83500	70.58106	5.83500	70.56991			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.82500	68.62395	5.82500	68.61312			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.10000	65.43687	6.10000	65.42607			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.08000	63.59333	6.08000	63.58287			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.17500	61.26044	6.17500	61.25021			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.14500	59.57386	6.14500	59.56396			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.11500	57.95060	6.11500	57.94101			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.08500	56.38801	6.08500	56.37872			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.04500	54.93715	6.04500	54.92817			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.00500	53.54445	6.00500	53.53575			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.99500	46.75418	6.99500	46.74535			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.95500	45.37647	6.95500	45.36794			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.91500	44.05642	6.91500	44.04819			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.87500	42.79135	6.87500	42.78341			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.83500	41.57872	6.83500	41.57105			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	6.79500	40.41613	6.79500	40.40871			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.75500	39.30128	6.75500	39.29411			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.71500	38.23202	6.71500	38.22509			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.97949			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88704			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09071			0.00	0	1,700,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.02232			0.00	0	35,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.15019			0.00	0	2,500,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.46566	100.00000	2.45962			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.53555			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.52923			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.52388			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.46713			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13102			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.48003			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22991			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	101.80625	100.00000	101.62215			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08741			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.77326			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18131			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.89815			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.70068			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.45241			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74684			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.21966			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.93184			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	101.07328			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67278			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.91721			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81812			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81812			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89370			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.14167			0.00	11,000,000	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.60217			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.01487			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.77561			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.99291			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.44916			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11382			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.77224			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.49886	12.35000	106.46361			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.77116			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.91385			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.13586	100.00000	12.10646			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.13586	100.00000	12.10646			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.97974			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02463			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.86388	5.25000	101.84930			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.92455	100.00000	0.92234			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.27591	100.00000	6.26054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.52445			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.23415			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.61500	114.85176	7.61500	114.82832		73,104,000,000.00	9,600,000	8,900,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.28332			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.52000	113.40314	6.52000	113.38337		391,200,000,000.00	60,000,000	30,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.11936			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	7.73000	107.19710	7.73000	107.17477		463,800,000,000.00	60,000,000	21,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.72666			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.51085			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.59465			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.74112			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.72673			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.52000	105.87346	6.52000	105.85500		972,784,000,000.00	149,200,000	74,300,000.00	
SBK9	On 10/04/2018	Spot Bond	7.47000	104.88825	7.47000	104.86723		99,560,160,000.00	13,328,000	6,464,000.00	
SBK11	On 09/04/2014	Spot Bond	0.95000	131.40813	0.95000	131.36287			0.00	0	146,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.86310			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.68000	117.06484	6.68000	117.04394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	6.54000	117.38529	6.54000	117.36476			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.47000	117.54596	6.47000	117.52561			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.08000	105.97389	7.08000	105.95386			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.61500	117.21348	6.61500	117.19275			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.58000	117.29361	6.58000	117.27298			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35511			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95002			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.50971			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08622			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19494			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	86.03802	100.00000	85.84023			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.73000	109.67825	6.73000	109.65852			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.39291			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19384			0.00	32,000,000	32,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.25790			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.64753	100.00000	1.64387			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.24876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	7.90500	117.81251	7.90500	117.78741			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.70500	110.75683	8.70500	110.73118			0.00	0	3,200,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.30252			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66909			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.10659			0.00	9,000	9,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.10980			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.36000	107.36665	7.36000	107.34556		35,328,000,000.00	4,800,000	60,000.00	
SBS3	On 25/05/2026	Spot Bond	7.75500	103.73271	7.75500	103.71127			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.95500	104.26127	7.95500	104.23917			0.00	0	14,000.00
SBS9	On 07/07/2016	Spot Bond	6.40000	118.45230	6.40000	118.43170		20,480,000,000.00	3,200,000	122,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.69885	0.70000	123.65707		812,000,000.00	1,160,000	3,128,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.18000	142.51247	1.18000	280.99475		4,259,800,000.00	3,610,000	2,210,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.04999	109.80722	0.04999	127.53027			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.07000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.24091	100.00000	4.23064				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.59488	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.61999	111.47634	0.61999	125.00765				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.01883	6.50000	101.00117				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.52138				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09675				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18252				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.51212				0.00	0	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.78000	107.00262	7.78000	106.98019			76,244,000,000.00	9,800,000		4,913,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.35613				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	5.88500	103.50172	5.88500	103.48524			706,200,000,000.00	120,000,000	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	6.52000	111.68391	6.52000	111.66412			109,536,000,000.00	16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.09500	108.84924	6.09500	104.18288			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.13000	105.78699	7.13000	105.76685			265,236,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.33311			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.16175			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.36464			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.16301			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.98000	111.28876	6.98000	111.26778			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11363			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.77166			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.80403			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.93500	101.62933	7.93500	101.60772			717,324,000,000.00	90,400,000	41,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92605			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29991			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.67820			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.87300	94.63665	7.87300	94.61668			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.93500	94.29448	7.93500	94.27443			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	6.34000	107.38499	6.34000	107.36658			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.40000	101.93699	7.40000	101.91654			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41145			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.86000	106.80116	6.86000	106.78158			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.12000	118.35368	6.12000	118.33429			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	109.89389	1.55000	110.27315			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.82500	106.34362	6.82500	108.87129			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.81851			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71484			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.82022			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.71638			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88515			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.71212			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.10893			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.32313			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.83055			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17932			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.13490			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.03128			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.91974			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90592			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87646			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.88909			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.82945			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.78000	116.53776	5.78000	116.51961			11,560,000.00	2,000	1,000.00
SZ25	On 30/09/2025	Spot Bond	7.61500	112.43360	7.61500	112.41064			45,690,000.00	6,000	4,503,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	50.44170	100.00000	50.32884			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.03314	100.00000	39.93510			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.32255	100.00000	14.28786			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.37000	102.85723	6.37000	102.83970			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.78847			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.29954			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.15374			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.46302			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.03920			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.51282			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.47000	109.22339	6.47000	109.20418			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.35022			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.20880			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.25686			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.73865			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.76126			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.86207	7.83000	102.84025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.72620			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75448			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53790			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.72620			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.75448			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.77246	7.16000	102.54125			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.80984			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80532			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.91358			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89894			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33942			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28921			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76767			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.41778	101.06155	6.40191			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.72168			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.97244			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.82338			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.86851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.34388			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.73460			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.75057			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76197			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.75057			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.76197			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.76767			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74373			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76197			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82464			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.82464			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82464			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91572			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.93847			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91003			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36390			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.39218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38087			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.14918			0.00	12,000,000	10,000,000.00
TL15	On 29/04/2015	Spot Bond	7.17000	109.34071	7.17000	109.31965		25,812,000,000.00		3,600,000	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.31500	99.88998	6.31500	99.85101			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.62000	110.42403	6.62000	110.40449		13,563,056,000,000.00		048,800,000	1,008,941,000.00
TN20	On 17/09/2020	Spot Bond	7.23500	120.37709	7.23500	120.35385		4,527,666,132,755.00		625,800,433	310,933,000.00
TN23	On 06/11/2023	Spot Bond	7.56000	123.81738	7.56000	123.79241		1,620,867,349,080.00		214,400,443	108,988,443.00
TN25	On 19/08/2025	Spot Bond	8.04500	113.81538	8.04500	113.79059		9,729,623,000,000.00		209,400,000	239,300,000.00
TN27	On 14/11/2027	Spot Bond	8.08500	107.27824	8.08500	107.25515		210,210,000,000.00		26,000,000	23,249,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.26429			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.27024			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.27798			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.27872			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.31663			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.39517			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.92116			0.00	10,000,000	5,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.95862			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.98108			0.00	7,000	7,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000	10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000	9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000	100.00000	9.97421			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97406			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.99838			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.28004			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.97289			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.26804			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.79788			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.17959			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.61986			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.97872			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	100.00000	50.19026	100.00000	50.09504		6,600,000,000,000.00	66,000,000	33,000,000.00	
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80240			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65651			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64192			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55647			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60040			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32096			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23342			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13130			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11456			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	93.69870	100.00000	93.46503			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70479			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27068			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61504			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23430			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.65500	120.15588	7.65500	120.13135			0.00	0	2,200,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.47027			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.83288			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16139			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.02000	109.86035	8.02000	109.83687			0.00	0	1,200,000.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	85.88601	100.00000	85.68947			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	85.78421	100.00000	85.59650			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	86.01261	100.00000	85.81579			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94604			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99198			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.39078			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.40493			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.40559			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11385			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14824			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871		32,400,000,000,000.00	324,000,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	133.65000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.58000	118.89243	5.58000	118.87465		1,037,880,000,000.00	186,000,000	93,011,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.34000	193.71851	-0.34000	250.83987			(21,439,380,000.00)	63,057,000	33,057,000.00
WSP1	On 28/05/2015	Spot Bond	5.62000	106.35859	5.62000	106.34258			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.18500	109.89633	6.18500	109.87815			1,014,340,000,000.00	164,000,000	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.42500	112.71281	6.42500	112.69345			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.76500	112.36136	6.76500	112.34106			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.79500	113.49879	6.79500	113.47819			190,260,000,000.00	28,000,000	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.07000	98.73821	5.07000	98.72467			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.13000	97.49238	5.13000	97.48558			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.17000	89.91403	5.17000	89.90135			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.12000	95.87454	5.12000	95.86130			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.13000	94.66263	5.13000	94.64938			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.10000	88.68119	5.10000	88.66899			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.11000	92.72333	5.11000	92.71062			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.17000	89.90135	5.17000	89.88867			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	5.81500	69.56371	5.81500	69.55288			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04219	100.00000	0.04211			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	28.07043	100.00000	28.01718				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.92185	100.00000	26.87077				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.92185	100.00000	26.87077				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.52773	100.00000	25.47929				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.52773	100.00000	25.47929				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.73542	100.00000	22.69229				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.73542	100.00000	22.69229				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.17179	100.00000	20.13352				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.17179	100.00000	20.13352				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.09092	100.00000	19.05471				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.51215	100.00000	13.48651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.01131	100.00000	11.98852			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.01131	100.00000	11.98852			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.36771	100.00000	11.34614			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.10507	100.00000	10.08589			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,476,794,241,854,890.00</b>	<b>,722,692,922</b>	<b>100 684 671 490.00</b>
<b>Grand Total:</b>									<b>'6,795,450,881,770.00</b>	<b>'23,033,377</b>	<b>00 687 140 559.00</b>