



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/05/2013

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	10.00980	10.00980	9.80760	9.80760		14.36	685,971,594.00	68,530	507,283.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,309.85450	1.30985	1,107.86370	1.10786	1,309.854	21.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.05450	0.00005	0.26370	0.00026	0.055	21.09	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,269.86670	1.26987	1,067.92630	1.06793	1,269.867	20.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.06670	0.00007	0.32630	0.00033	0.067	20.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,249.87380	1.24987	1,047.96310	1.04796	1,249.874	20.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.07380	0.00007	0.36310	0.00036	0.074	20.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,209.89060	1.20989	1,008.05000	1.00805	1,209.891	20.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.09060	0.00009	0.45000	0.00045	0.091	20.27	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,329.84930	1.32985	1,127.83710	1.12784	1,329.849	21.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.04930	0.00005	0.23710	0.00024	0.049	21.25	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,010.05870	1.01006	808.67420	0.80867	1,010.059	18.63	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.25870	0.00026	1.07420	0.00107	0.259	18.63	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	980.10130	0.98010	778.83190	0.77883	980.101	18.37	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.30130	0.00030	1.23190	0.00123	0.301	18.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,259.87020	1.25987	1,057.94420	1.05794	1,259.870	20.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.07020	0.00007	0.34420	0.00034	0.070	20.68	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	910.23250		0.91023	709.30830	0.70931	910.233	17.76	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.43250		0.00043	1.70830	0.00171	0.433	17.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	860.36250		0.86036	659.77120	0.65977	860.363	17.32	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.56250		0.00056	2.17120	0.00217	0.563	17.32	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,159.91720		1.15992	958.15570	0.95816	1,159.917	19.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.11720		0.00012	0.55570	0.00056	0.117	19.86	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	810.53460		0.81053	610.37460	0.61037	810.535	16.89	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.73460		0.00073	2.77460	0.00277	0.735	16.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	760.76310		0.76076	561.16530	0.56117	760.763	16.45	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.96310		0.00096	3.56530	0.00357	0.963	16.45	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	970.11710		0.97012	768.89000	0.76889	970.117	18.28	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.31710		0.00032	1.29000	0.00129	0.317	18.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	711.06780		0.71107	512.20640	0.51221	711.068	16.01	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	1.26780		0.00127	4.60640	0.00461	1.268	16.01	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	661.47560		0.66148	464.78840	0.46479	661.476	15.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	1.67560		0.00168	7.18840	0.00719	1.676	15.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	830.45990		0.83046	630.11370	0.63011	830.460	17.06	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.65990		0.00066	2.51370	0.00251	0.660	17.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	513.75740		0.51376	330.49020	0.33049	513.757	14.27	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	3.95740		0.00396	22.89020	0.02289	3.957	14.27	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	330.02950		0.33003	182.28460	0.18228	330.029	14.30	0.00	0	55,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	20.22950		0.02023	74.68460	0.07468	20.230	14.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	730.93530		0.73094	531.75500	0.53175	730.935	16.19	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	1.13530		0.00114	4.15500	0.00416	1.135	16.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	185.02820		0.18503	90.22670	0.09023	185.028	14.34	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	65.22820		0.06523	172.62670	0.17263	65.228	14.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	121.12570		0.12113	58.48740	0.05849	121.126	14.36	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	111.32570		0.11133	250.88740	0.25089	111.326	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	612.02320		0.61202	418.48530	0.41849	612.023	15.14		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	2.22320		0.00222	10.88530	0.01089	2.223	15.14		0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	4.35860		0.00436	1.86590	0.00187	4.359	20.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	844.55860		0.84456	1,044.26590	1.04427	844.559	20.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	2.54470		0.00254	0.98220	0.00098	2.545	21.59		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	992.74470		0.99274	1,193.38220	1.19338	992.745	21.59		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	212.19950		0.21220	104.99320	0.10499	212.200	14.33		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	52.39950		0.05240	147.39320	0.14739	52.399	14.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.84890		0.00085	0.34760	0.00035	0.849	22.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,241.04890		1.24105	1,442.74760	1.44275	1,241.049	22.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.28980		0.00029	0.12930	0.00013	0.290	23.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,490.48980		1.49049	1,692.52930	1.69253	1,490.490	23.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	45.85070		0.04585	20.59510	0.02060	45.851	16.21		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	286.05070		0.28605	462.99510	0.46300	286.051	16.21		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,809.80000		2.80980	2,607.60000	2.60760	2,809.800	17.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,509.82040		1.50982	1,307.69210	1.30769	1,509.820	22.72		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.02040		0.00002	0.09210	0.00009	0.020	22.72		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,409.83320		1.40983	1,207.75540	1.20776	1,409.833	21.90		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.03320		0.00003	0.15540	0.00016	0.033	21.90		0.00	0	11,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.14180		10.14180		10.14180	9.93450	9.93450		14.53		585,719,375.40	57,753	328,342.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,401.83010		1.40183	1,203.72710	1.20373	1,401.830	14.76		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	10.03010		0.01003	19.22710	0.01923	10.030	14.76		0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,353.11280		1.35311	1,156.20080	1.15620	1,353.113	14.59		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	11.31280		0.01131	21.70080	0.02170	11.313	14.59		0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,304.55440		1.30455	1,108.96960	1.10897	1,304.554	14.43		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	12.75440		0.01275	24.46960	0.02447	12.754	14.43		0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,160.03250		1.16003	971.64670	0.97165	1,160.033	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	18.23250	0.01823	37.14670	0.03715	18.233	13.94	94,827.23	5,201	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	973.60370	0.97360	798.87460	0.79887	973.604	13.59	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	31.80370	0.03180	64.37460	0.06437	31.804	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	884.83440	0.88483	717.37050	0.71737	884.834	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	43.03440	0.04303	82.87050	0.08287	43.034	13.57	0.00	0	3,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	841.53120	0.84153	678.02600	0.67803	841.531	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	49.73120	0.04973	93.52600	0.09353	49.731	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	799.02760	0.79903	639.68480	0.63968	799.028	13.54	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	57.22760	0.05723	105.18480	0.10518	57.228	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	716.64360	0.71664	570.09950	0.57010	716.644	13.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	74.84360	0.07484	135.59950	0.13560	74.844	13.52	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	676.87920	0.67688	537.23030	0.53723	676.879	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	85.07920	0.08508	152.73030	0.15273	85.079	13.51	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	609.48790	0.60949	481.36090	0.48136	609.488	13.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	107.68790	0.10769	186.86090	0.18686	107.688	13.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	602.45790	0.60246	475.41620	0.47542	602.458	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	110.65790	0.11066	190.91620	0.19092	110.658	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	595.47910	0.59548	469.52410	0.46952	595.479	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	113.67910	0.11368	195.02410	0.19502	113.679	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	568.09950	0.56810	446.48210	0.44648	568.099	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	126.29950	0.12630	211.98210	0.21198	126.300	13.70	25,386.20	201	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	535.08620	0.53509	0.00000	0.00000	535.086	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	143.28620	0.14329	0.00000	0.00000	143.286	13.81	42,985.86	300	300.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	503.43120	0.50343	392.54180	0.39254	503.431	13.91	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	161.63120	0.16163	258.04180	0.25804	161.631	13.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	473.13940	0.47314	367.50830	0.36751	473.139	14.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	181.33940	0.18134	283.00830	0.28301	181.339	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	444.21460	0.44421	343.74130	0.34374	444.215	14.12	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	202.41460		0.20241	309.24130	0.30924	202.415	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	390.42450		0.39042	302.39440	0.30239	390.424	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	248.62450		0.24862	367.89440	0.36789	248.625	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	301.14170		0.30114	233.28730	0.23329	301.142	14.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	359.34170		0.35934	498.78730	0.49879	359.342	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	265.08900		0.26509	0.00000	0.00000	265.089	15.19	18,401,418.02	69,416	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	423.28900		0.42329	0.00000	0.00000	423.289	15.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	258.41120		0.25841	199.47740	0.19948	258.411	15.25	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	436.61120		0.43661	584.97740	0.58498	436.611	15.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	233.34870		0.23335	179.71400	0.17971	233.349	15.52	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	491.54870		0.49155	645.21400	0.64521	491.549	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	150.82030		0.15082	116.39590	0.11640	150.820	16.70	0.00	0	26,304.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	759.02030		0.75902	931.89590	0.93190	759.020	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	142.02930		0.14203	109.57720	0.10958	142.029	16.87	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	800.22930		0.80023	975.07720	0.97508	800.229	16.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	112.30680		0.11231	86.64330	0.08664	112.307	17.57	3,930,738.00	35,000	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	970.50680		0.97051	1,152.14330	1.15214	970.507	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	80.37920		0.08038	62.17890	0.06218	80.379	18.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,238.57920		1.23858	1,427.67890	1.42768	1,238.579	18.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,647.26280		1.64726	1,444.85540	1.44486	1,647.263	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	5.46280		0.00546	10.35540	0.01036	5.463	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,450.68890		1.45069	1,251.52000	1.25152	1,450.689	14.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	8.88890		0.00889	17.02000	0.01702	8.889	14.92	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	58.92830		0.05893	45.70560	0.04571	58.928	19.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,517.12830		1.51713	1,711.20560	1.71121	1,517.128	19.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,842.18390		2.84218	2,635.08430	2.63508	2,842.184	20.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.38390		0.00038	0.58430	0.00058	0.384	20.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.26470		10.26470	10.05180	10.05180		15.43	39,570,418.50	3,855	27,795.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,412.83160		1.41283	1,218.40650	1.21841	1,412.832	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	48.13160		0.04813	66.60650	0.06661	48.132	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,387.31130		1.38731	1,193.68590	1.19369	1,387.311	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	50.51130		0.05051	69.78590	0.06979	50.511	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,341.83780		1.34184	1,149.71770	1.14972	1,341.838	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	55.03780		0.05504	75.81770	0.07582	55.038	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,321.85040		1.32185	1,130.42570	1.13043	1,321.850	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	57.15040		0.05715	78.62570	0.07863	57.150	14.78	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,296.71870		1.29672	1,106.19920	1.10620	1,296.719	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	59.91870		0.05992	82.29920	0.08230	59.919	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,144.44810		1.14445	966.35960	0.96636	1,144.448	14.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	79.74810		0.07975	114.55960	0.11456	79.748	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	867.04640		0.86705	712.08890	0.71209	867.046	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	152.34640		0.15235	210.28890	0.21029	152.346	14.32	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	767.58540		0.76759	630.07640	0.63008	767.585	14.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	192.88540		0.19289	268.27640	0.26828	192.885	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	760.73880		0.76074	624.52770	0.62453	760.739	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	196.03880		0.19604	272.72770	0.27273	196.039	14.34	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	696.97020		0.69697	571.26170	0.57126	696.970	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	232.27020		0.23227	319.46170	0.31946	232.270	14.46	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	667.92650		0.66793	546.12360	0.54612	667.926	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	253.22650		0.25323	344.32360	0.34432	253.227	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	586.87790		0.58688	476.48070	0.47648	586.878	14.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	322.17790		0.32218	424.68070	0.42468	322.178	14.89	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	537.77490		0.53777	435.27810	0.43528	537.775	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	373.07490		0.37307	483.47810	0.48348	373.075	15.11	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	463.08100		0.46308	374.11280	0.37411	463.081	15.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	468.38100		0.46838	592.31280	0.59231	468.381	15.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	451.23910		0.45124	364.27200	0.36427	451.239	15.56	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	486.53910		0.48654	612.47200	0.61247	486.539	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	413.95470		0.41395	333.38810	0.33339	413.955	15.81	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	549.25470		0.54925	681.58810	0.68159	549.255	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	363.93750		0.36394	292.19480	0.29219	363.938	16.19	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	649.23750		0.64924	790.39480	0.79039	649.238	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	250.70240		0.25070	201.10740	0.20111	250.702	17.37	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	986.00240		0.98600	1,149.30740	1.14931	986.002	17.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,551.66340		1.55166	1,353.40610	1.35341	1,551.663	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	36.96340		0.03696	51.60610	0.05161	36.963	15.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	191.10630		0.19111	152.91100	0.15291	191.106	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,276.40630		1.27641	1,451.11100	1.45111	1,276.406	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	147.66130		0.14766	118.38800	0.11839	147.661	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,582.96130		1.58296	1,766.58800	1.76659	1,582.961	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,867.63600		2.86764	2,655.77490	2.65577	2,867.636	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.93600		0.00294	3.97490	0.00397	2.936	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,273.85470		2.27385	2,064.71860	2.06472	2,273.855	16.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	9.15470		0.00915	12.91860	0.01292	9.155	16.85	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.39590		10.39590	10.17580	10.17580		15.66	0.00	0	7,784.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,014.70960		1.01471	852.65320	0.85265	1,014.710	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	208.80960		0.20881	266.85320	0.26685	208.810	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,007.75670		1.00776	846.24760	0.84625	1,007.757	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	211.85670		0.21186	270.44760	0.27045	211.857	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	939.84660		0.93985	789.27450	0.78927	939.847	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	243.94660		0.24395	313.47450	0.31347	243.947	14.53	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	543.51200		0.54351	449.99290	0.44999	543.512	15.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	647.61200		0.64761	774.19290	0.77419	647.612	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,270.10650		1.27011	1,088.39310	1.08839	1,270.106	14.39	0.00	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	124.20650		0.12421	162.59310	0.16259	124.206	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	391.09290		0.39109	323.15700	0.32316	391.093	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	995.19290		0.99519	1,147.35700	1.14736	995.193	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	334.69710		0.33470	276.19850	0.27620	334.697	17.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,188.79710		1.18880	1,350.39850	1.35040	1,188.797	17.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,000.83310		1.00083	840.38990	0.84039	1,000.833	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	214.93310		0.21493	274.58990	0.27459	214.933	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	287.89310		0.28789	237.47180	0.23747	287.893	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,391.99310		1.39199	1,561.67180	1.56167	1,391.993	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	248.88620		0.24889	205.57820	0.20558	248.886	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,602.98620		1.60299	1,779.77820	1.77978	1,602.986	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	491.48230		0.49148	406.19890	0.40620	491.482	16.29	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	745.58230		0.74558	880.39890	0.88040	745.582	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,707.52570		2.70753	2,490.62970	2.49063	2,707.526	16.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	11.62570		0.01163	14.82970	0.01483	11.626	16.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,221.24250		2.22124	2,008.41640	2.00842	2,221.243	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	25.34250		0.02534	32.61640	0.03262	25.343	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,751.98360		1.75198	1,547.65840	1.54766	1,751.984	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	56.08360		0.05608	71.85840	0.07186	56.084	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.51300		10.51300	10.28160	10.28160		16.13	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	587.76300		0.58776	488.88470	0.48888	587.763	16.69	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	874.76300		0.87476	1,007.28470	1.00728	874.763	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,166.48250		1.16648	992.74940	0.99275	1,166.483	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	253.48250		0.25348	311.14940	0.31115	253.483	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,159.75870		1.15976	986.51620	0.98652	1,159.759	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	256.75870		0.25676	314.91620	0.31492	256.759	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,037.11970		1.03712	875.89380	0.87589	1,037.120	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	324.11970		0.32412	394.29380	0.39429	324.120	14.94	0.00	0	6.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,173.23300		1.17323	999.01030	0.99901	1,173.233	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	250.23300		0.25023	307.41030	0.30741	250.233	14.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.55360		10.55360	10.32460	10.32460		16.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,085.67430		1.08567	0.00000	0.00000	1,085.674	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	432.07430		0.43207	0.00000	0.00000	432.074	15.35	2,592.45	6	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	894.04800		0.89405	764.81760	0.76482	894.048	15.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	630.44800		0.63045	730.21760	0.73022	630.448	15.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	889.74980		0.88975	761.02310	0.76102	889.750	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	636.14980		0.63615	736.42310	0.73642	636.150	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	885.47030		0.88547	757.12470	0.75712	885.470	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	641.87030		0.64187	742.52470	0.74252	641.870	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	650.66350		0.65066	0.00000	0.00000	650.663	17.11	3,903.98	6	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,047.06350		1.04706	0.00000	0.00000	1,047.064	17.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.59160		10.59160	10.36500	10.36500		16.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,124.37600		1.12438	976.19330	0.97619	1,124.376	15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	532.77600		0.53278	611.19330	0.61119	532.776	15.62	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	729.11860		0.72912	623.54190	0.62354	729.119	17.24	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,137.51860		1.13752	1,258.54190	1.25854	1,137.519	17.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,169.93570		2.16994	1,957.49800	1.95750	2,169.936	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	128.33570		0.12834	142.49800	0.14250	128.336	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,359.43960		1.35944	1,185.03310	1.18503	1,359.440	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	367.83960		0.36784	420.03310	0.42003	367.840	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,665.36470		2.66536	2,443.87140	2.44387	2,665.365	16.53	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	73.76470		0.07376	78.87140	0.07887	73.765	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,256.02760		2.25603	2,042.07810	2.04208	2,256.028	15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	114.42760		0.11443	127.07810	0.12708	114.428	15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,212.82980		2.21283	1,999.62020	1.99962	2,212.830	15.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	121.22980		0.12123	134.62020	0.13462	121.230	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
\$ / R	On 14/12/2015	Foreign Exchange Future			11.35000		11.35000	11.16840	11.16840		17.96		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,486.24710		2.48625	2,318.94560	2.31895	2,486.247	15.98		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	286.24710		0.28625	300.54560	0.30055	286.247	15.98		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,449.07460		2.44907	2,282.71370	2.28271	2,449.075	15.99		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	299.07460		0.29907	314.31370	0.31431	299.075	15.99		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,412.27560		2.41228	2,246.88340	2.24688	2,412.276	16.01		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	312.27560		0.31228	328.48340	0.32848	312.276	16.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.00980		10.00980	9.80760	9.80760		14.36		240,235.20	24	952.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	126,986.67150		1.26987	106,792.63030	1.06793	126,986.672	20.76		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.67150		0.00007	32.63030	0.00033	6.671	20.76		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	125,987.01840		1.25987	105,794.42110	1.05794	125,987.018	20.68		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7.01840		0.00007	34.42110	0.00034	7.018	20.68		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	124,987.38410		1.24987	104,796.31230	1.04796	124,987.384	20.59		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7.38410		0.00007	36.31230	0.00036	7.384	20.59		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.14180		10.14180	9.93450	9.93450		14.53		0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	126,583.46590		1.26583	107,141.83920	1.07142	126,583.466	14.30		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,403.46590		0.01403	2,691.83920	0.02692	1,403.466	14.30		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	125,617.37300		1.25617	106,206.50570	1.06207	125,617.373	14.27		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,437.37300		0.01437	2,756.50570	0.02757	1,437.373	14.27		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	124,652.07410		1.24652	105,291.89110	1.05292	124,652.074	14.23		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,472.07410		0.01472	2,841.89110	0.02842	1,472.074	14.23		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	63,813.68180		0.63814	50,566.63200	0.50567	63,813.682	13.50		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,633.68180		0.09634	17,116.63200	0.17117	9,633.682	13.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.26470		10.26470	10.05180	10.05180		15.43		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	89,666.58670		0.89667	73,901.00360	0.73901	89,666.587	14.32		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,196.58670		0.14197	19,721.00360	0.19721	14,196.587	14.32		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	91,166.95190		0.91167	75,269.56270	0.75270	91,166.952	14.32		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,696.95190		0.13697	19,089.56270	0.19090	13,696.952	14.32		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 MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	90,415.16790		0.90415	74,583.51450	0.74584	90,415.168	14.32		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13,945.16790		0.13945	19,403.51450	0.19404	13,945.168	14.32		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.23010		15.23010	14.82750	14.82750		11.77		57,859,149.90	3,799	22,690.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,230.10000		3.23010	2,827.50000	2.82750	3,230.100	15.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.48		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,230.10010		2.23010	1,827.52570	1.82753	2,230.100	16.72		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00010		0.00000	0.02570	0.00003	0.000	16.72		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,440.50330		1.44050	1,040.89250	1.04089	1,440.503	17.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.40330		0.00040	3.39250	0.00339	0.403	17.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	896.81220		0.89681	516.83410	0.51683	896.812	16.36		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	6.71220		0.00671	29.33410	0.02933	6.712	16.36		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	465.60600		0.46561	163.83480	0.16383	465.606	14.09		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	35.50600		0.03551	136.33480	0.13633	35.506	14.09		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,430.52640		1.43053	1,031.04500	1.03105	1,430.526	17.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.42640		0.00043	3.54500	0.00355	0.426	17.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,420.55080		1.42055	1,021.20390	1.02120	1,420.551	17.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.45080		0.00045	3.70390	0.00370	0.451	17.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	118.60100		0.11860	34.94300	0.03494	118.601	12.23		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	188.50100		0.18850	507.44300	0.50744	188.501	12.23		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	838.92120		0.83892	463.75220	0.46375	838.921	16.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	8.82120		0.00882	36.25220	0.03625	8.821	16.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	601.58040		0.60158	262.33850	0.26234	601.580	14.96		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	21.48040		0.02148	84.83850	0.08484	21.480	14.96		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.42250		15.42250	15.01110	15.01110		12.37		34,731,470.00	2,252	18,009.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	806.44900		0.80645	551.92500	0.55193	806.449	11.82		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	143.94900		0.14395	300.82500	0.30082	143.949	11.82		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	820.90010		0.82090	563.12670	0.56313	820.900	11.80		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	138.40010		0.13840	292.02670	0.29203	138.400	11.80		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 16/09/2013	Foreign Exchange Future	14.75	Call	813.65470	0.81365	557.50460	0.55750	813.655	11.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	141.15470	0.14115	296.40460	0.29640	141.155	11.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.60370	15.60370	15.18250	15.18250		13.10	11,858,812.00	760	2,668.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	973.62980	0.97363	723.06450	0.72306	973.630	12.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	279.92980	0.27993	450.56450	0.45056	279.930	12.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	986.48800	0.98649	733.48420	0.73348	986.488	12.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	272.78800	0.27279	440.98420	0.44098	272.788	12.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	980.04640	0.98005	728.25990	0.72826	980.046	12.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	276.34640	0.27635	445.75990	0.44576	276.346	12.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.79870	15.79870	15.36570	15.36570		13.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,662.81500	1.66281	1,322.63340	1.32263	1,662.815	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	174.11500	0.17412	266.93340	0.26693	174.115	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,678.69260	1.67869	1,336.89530	1.33690	1,678.693	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	169.99260	0.16999	261.19530	0.26120	169.993	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,670.74480	1.67074	1,329.75580	1.32976	1,670.745	12.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	172.04480	0.17204	264.05580	0.26406	172.045	12.54	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09920	0.09920	0.09710	0.09710		18.65	2,480.00	25	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	920.56620	0.00921	712.24830	0.00712	920.566	18.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.56620	0.00001	2.24830	0.00002	0.566	18.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	82.98260	0.00083	33.83560	0.00034	82.983	14.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	162.98260	0.00163	323.83560	0.00324	162.983	14.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.70810	0.00001	0.37550	0.00000	0.708	19.94	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,080.70810	0.01081	1,290.37550	0.01290	1,080.708	19.94	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10050	0.10050	0.09840	0.09840		19.36	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,127.15130	0.01127	959.20290	0.00959	1,127.151	19.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	77.15130	0.00077	119.20290	0.00119	77.151	19.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	466.69520	0.00467	372.90570	0.00373	466.695	20.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	416.69520	0.00417	532.90570	0.00533	416.695	20.20	0.00	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	0.11	Call	171.14980		0.00171	129.61350	0.00130	171.150	22.34	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,121.14980		0.01121	1,289.61350	0.01290	1,121.150	22.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.06450	13.06450		12.71410	12.71410		14.20	321,843,957.50	24,635	84,704.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,664.56910		1.66457	1,314.46670	1.31447	1,664.569	20.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.06910		0.00007	0.36670	0.00037	0.069	20.49	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,364.63980		1.36464	1,015.34500	1.01534	1,364.640	17.81	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.13980		0.00014	1.24500	0.00125	0.140	17.81	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,264.71280		1.26471	916.01610	0.91602	1,264.713	17.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.21280		0.00021	1.91610	0.00192	0.213	17.16	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	965.69030		0.96569	622.19240	0.62219	965.690	15.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	1.19030		0.00119	8.09240	0.00809	1.190	15.93	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	866.57770		0.86658	529.15810	0.52916	866.578	15.52	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	2.07770		0.00208	15.05810	0.01506	2.078	15.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	575.86220		0.57586	282.70930	0.28271	575.862	14.62	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	11.36220		0.01136	68.60930	0.06861	11.362	14.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,804.55130		1.80455	1,454.32700	1.45433	1,804.551	21.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.05130		0.00005	0.22700	0.00023	0.051	21.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	458.04430		0.45804	198.75920	0.19876	458.044	14.52	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	23.54430		0.02354	114.65920	0.11466	23.544	14.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	357.30790		0.35731	138.30700	0.13831	357.308	14.43	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	42.80790		0.04281	174.20700	0.17421	42.808	14.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,824.54920		1.82455	1,474.31230	1.47431	1,824.549	21.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.04920		0.00005	0.21230	0.00021	0.049	21.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,814.55030		1.81455	1,464.31960	1.46432	1,814.550	21.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.05030		0.00005	0.21960	0.00022	0.050	21.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.24480	13.24480		12.88670	12.88670		14.21	10,662,064.00	805	36,039.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,286.41850		1.28642	977.01950	0.97702	1,286.419	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	31.61850		0.03162	80.31950	0.08032	31.618	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,277.32780		1.27733	968.81150	0.96881	1,277.328	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	32.52780		0.03253	82.11150	0.08211	32.528	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,268.25880		1.26826	960.63180	0.96063	1,268.259	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	33.45880		0.03346	83.93180	0.08393	33.459	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,232.19530		1.23220	928.22260	0.92822	1,232.195	12.93	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	37.39530		0.03740	91.52260	0.09152	37.395	12.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,187.61810		1.18762	888.41720	0.88842	1,187.618	12.95	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	42.81810		0.04282	101.71720	0.10172	42.818	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,057.60550		1.05761	775.11930	0.77512	1,057.606	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	62.80550		0.06281	138.41930	0.13842	62.806	13.04	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	974.41370		0.97441	705.74960	0.70575	974.414	13.10	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	79.61370		0.07961	169.04960	0.16905	79.614	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	617.73430		0.61773	421.27280	0.42127	617.734	13.68	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	222.93430		0.22293	384.57280	0.38457	222.934	13.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	233.31600		0.23332	150.97050	0.15097	233.316	15.56	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	788.51600		0.78852	1,064.27050	1.06427	788.516	15.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,956.23810		1.95624	1,605.69730	1.60570	1,956.238	15.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	11.43810		0.01144	18.99730	0.01900	11.438	15.33	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,759.35520		1.75936	1,411.71960	1.41172	1,759.355	14.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	14.55520		0.01456	25.01960	0.02502	14.555	14.50	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,710.28120		1.71028	1,363.55810	1.36356	1,710.281	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	15.48120		0.01548	26.85810	0.02686	15.481	14.29	0.00	0	500.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.41440		13.41440	13.04820	13.04820		14.57	20,121,600.00	1,500	690.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,248.40050		2.24840	1,898.57610	1.89858	2,248.400	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	34.00050		0.03400	50.37610	0.05038	34.001	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,016.85110		2.01685	1,673.40820	1.67341	2,016.851	14.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	45.45110		0.04545	68.20820	0.06821	45.451	14.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,969.62790		1.96963	1,627.74290	1.62774	1,969.628	14.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	48.22790		0.04823	72.54290	0.07254	48.228	14.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,025.38310		1.02538	784.13020	0.78413	1,025.383	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	210.98310		0.21098	335.93020	0.33593	210.983	13.65	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	720.67250		0.72067	538.46830	0.53847	720.673	14.14	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	406.27250		0.40627	590.26830	0.59027	406.273	14.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,922.56890		1.92257	1,582.33560	1.58234	1,922.569	14.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	51.16890		0.05117	77.13560	0.07714	51.169	14.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,098.37660		1.09838	842.92630	0.84293	1,098.377	13.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	183.97660		0.18398	294.72630	0.29473	183.977	13.64	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.59800		13.59800	13.22070	13.22070		14.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,337.93780		1.33794	1,069.28700	1.06929	1,337.938	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	229.93780		0.22994	338.58700	0.33859	229.938	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,330.63320		1.33063	1,062.81250	1.06281	1,330.633	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	232.63320		0.23263	342.11250	0.34211	232.633	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,323.35060		1.32335	1,056.36210	1.05636	1,323.351	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	235.35060		0.23535	345.66210	0.34566	235.351	13.71	0.00	0	0.00
2025	On 01/08/2013	Bond Future			118.90008		118.90008	119.61807	119.61807			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	910.08000		0.91008	1,628.07000	1.62807	910.080		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	900.08000		0.90008	1,618.07000	1.61807	900.080		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	890.08000		0.89008	1,608.07000	1.60807	890.080		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			113.07819		113.07819	113.69346	113.69346			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	1,911.81000		1.91181	1,296.54000	1.29654	1,911.810		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.00	Put	1,921.81000		1.92181	1,306.54000	1.30654	1,921.810			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	1,931.81000		1.93181	1,316.54000	1.31654	1,931.810			0.00	0	0.00
2050	On 01/08/2013	Bond Future			121.20619		121.20619	121.16604	121.16604				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,216.19000		2.21619	2,176.04000	2.17604	2,216.190			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	2,206.19000		2.20619	2,166.04000	2.16604	2,206.190			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	2,196.19000		2.19619	2,156.04000	2.15604	2,196.190			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			414.50700		414.50700	417.10200	417.10200				0.00	0	75.00
AL37	On 07/11/2013	Index Future			420.35800		420.35800	422.98900	422.98900				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			495.63400		495.63400	500.58200	500.58200				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			502.63000		502.63000	507.64800	507.64800				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			442.46500		442.46500	446.00500	446.00500				0.00	0	736.00
ALBI	On 07/11/2013	Index Future			448.71100		448.71100	452.30000	452.30000				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.68710		9.68710	9.43080	9.43080		9.11	22,038,152.50		2,275	10,658.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	927.20890		0.92721	671.74570	0.67175	927.209	16.43		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.10890		0.00011	0.94570	0.00095	0.109	16.43		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	947.19020		0.94719	691.59990	0.69160	947.190	16.51		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.09020		0.00009	0.79990	0.00080	0.090	16.51		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	937.19910		0.93720	681.66990	0.68167	937.199	16.47		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.09910		0.00010	0.86990	0.00087	0.099	16.47		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.75090		9.75090	9.48980	9.48980		9.36	8,775,810.00		900	8,853.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	514.52030		0.51452	310.42400	0.31042	514.520	10.55	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	63.62030		0.06362	120.62400	0.12062	63.620	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	51.15780		0.05116	40.12670	0.04013	51.158	10.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	600.25780		0.60026	850.32670	0.85033	600.258	10.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	881.33410		0.88133	634.83070	0.63483	881.334	12.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	30.43410		0.03043	45.03070	0.04503	30.434	12.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	871.81900		0.87182	625.67720	0.62568	871.819	12.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.91900		0.03092	45.87720	0.04588	30.919	12.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,265.41440		1.26541	1,012.53160	1.01253	1,265.414	15.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.51440		0.01451	22.73160	0.02273	14.514	15.00	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	976.97810		0.97698	727.34750	0.72735	976.978	13.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	26.07810		0.02608	37.54750	0.03755	26.078	13.57	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	890.85970		0.89086	644.00360	0.64400	890.860	12.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.95970		0.02996	44.20360	0.04420	29.960	12.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.81240		9.81240	9.54750	9.54750		10.13	7,359,300.00	750	2,809.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	476.54990		0.47655	316.65700	0.31666	476.550	9.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	144.14990		0.14415	249.15700	0.24916	144.150	9.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	86.30070		0.08630	56.85300	0.05685	86.301	11.60	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	873.90070		0.87390	1,109.35300	1.10935	873.901	11.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	489.65880		0.48966	326.82380	0.32682	489.659	9.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	137.25880		0.13726	239.32380	0.23932	137.259	9.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	483.07670		0.48308	321.71300	0.32171	483.077	9.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	140.67670		0.14068	244.21300	0.24421	140.677	9.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	602.34030		0.60234	416.50500	0.41651	602.340	9.75	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	89.94030		0.08994	169.00500	0.16901	89.940	9.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	402.59580		0.40260	263.72990	0.26373	402.596	9.98	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	190.19580		0.19020	316.22990	0.31623	190.196	9.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	138.69170		0.13869	83.63850	0.08364	138.692	11.07	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	626.29170		0.62629	836.13850	0.83614	626.292	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,542.04640		1.54205	1,287.54120	1.28754	1,542.046	15.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	29.64640		0.02965	40.04120	0.04004	29.646	15.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,257.04020		1.25704	1,006.89660	1.00690	1,257.040	14.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	44.64020		0.04464	59.39660	0.05940	44.640	14.00	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.87830		9.87830	9.60760	9.60760		10.85	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	575.12250		0.57512	418.55300	0.41855	575.123	10.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	206.82250		0.20682	320.95300	0.32095	206.823	10.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	587.31060		0.58731	428.30260	0.42830	587.311	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	199.01060		0.19901	310.70260	0.31070	199.011	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	581.19370		0.58119	423.40530	0.42341	581.194	10.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	202.89370		0.20289	315.80530	0.31581	202.894	10.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.32690		10.32690	10.09680	10.09680		12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,182.01780		3.18202	2,950.89470	2.95089	3,182.018	17.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	105.11780		0.10512	104.09470	0.10409	105.118	17.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,133.97400		3.13397	2,902.83180	2.90283	3,133.974	16.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	107.07400		0.10707	106.03180	0.10603	107.074	16.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,085.95770		3.08596	2,854.79800	2.85480	3,085.958	16.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	109.05770		0.10906	107.99800	0.10800	109.058	16.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.71350		9.71350	9.43270	9.43270		11.98	485,675.00	50	74.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	774.05970		0.77406	496.65050	0.49665	774.060	16.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.55970		0.00056	3.95050	0.00395	0.560	16.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	764.10100		0.76410	486.89460	0.48689	764.101	16.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.60100		0.00060	4.19460	0.00419	0.601	16.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	754.14530		0.75415	477.22990	0.47723	754.145	16.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.64530		0.00065	4.52990	0.00453	0.645	16.06	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.81970		9.81970	9.53280	9.53280		11.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	764.92340		0.76492	529.38790	0.52939	764.923	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	35.22340		0.03522	86.58790	0.08659	35.223	11.89		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	756.08650		0.75609	521.84770	0.52185	756.086	11.88		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	36.38650		0.03639	89.04770	0.08905	36.387	11.88		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	747.28120		0.74728	514.35910	0.51436	747.281	11.87		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	37.58120		0.03758	91.55910	0.09156	37.581	11.87		0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.31600	0.31600				0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			373.04770		373.04770	392.60280	392.60280				0.00	0	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			61.24210		61.24210	26.36460	26.36460				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			56,968.19550	56,968.19550	1,599.83020	1,599.83020					0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			62,161.55690	62,161.55690	3,394.35680	3,394.35680					0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			61.24210	61.24210	26.36460	26.36460					0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			245.86750	245.86750	-102.22340	-102.22340					0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			491.24810	491.24810	502.73210	502.73210					0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			183.76500	183.76500	-59.08300	-59.08300					0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			477.76770	477.76770	391.32180	391.32180					0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			599.92380	599.92380	483.59360	483.59360					0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			226.27260	226.27260	26.82870	26.82870					0.00	0	1,600.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.49560	10.49560	10.20700	10.20700			13.74		20,991,200.00	2,000	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	955.94560		0.95595	669.54790	0.66955	955.946	17.30		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.34560		0.00035	2.54790	0.00255	0.346	17.30		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	945.97300		0.94597	659.70850	0.65971	945.973	17.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.37300		0.00037	2.70850	0.00271	0.373	17.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	936.00250		0.93600	649.87880	0.64988	936.003	17.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.40250		0.00040	2.87880	0.00288	0.403	17.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.64450		10.64450	10.34930	10.34930		13.94	0.00	0	1,206.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	855.52910		0.85553	620.52240	0.62052	855.529	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	51.02910		0.05103	111.22240	0.11122	51.029	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	847.04520		0.84705	613.37340	0.61337	847.045	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	52.54520		0.05255	114.07340	0.11407	52.545	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	838.59560		0.83860	606.27350	0.60627	838.596	13.15	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	54.09560		0.05410	116.97350	0.11697	54.096	13.15	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.63030		1.63030	1.59880	1.59880		13.17	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,404.27250		0.14043	1,092.03380	0.10920	1,404.273	18.01	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	1.27250		0.00013	4.03380	0.00040	1.273	18.01	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,305.15360		0.13052	993.40810	0.09934	1,305.154	17.95	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	2.15360		0.00022	5.40810	0.00054	2.154	17.95	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,206.00930		0.12060	896.51980	0.08965	1,206.009	17.48	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	3.00930		0.00030	8.51980	0.00085	3.009	17.48	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64260		1.64260	1.61040	1.61040		13.88	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,576.00060		0.15760	1,304.57720	0.13046	1,576.001	13.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	50.00060		0.00500	100.57720	0.01006	50.001	13.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,487.21960		0.14872	1,222.62510	0.12226	1,487.220	13.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	61.21960		0.00612	118.62510	0.01186	61.220	13.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,400.43120		0.14004	1,144.27880	0.11443	1,400.431	13.55	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	74.43120		0.00744	140.27880	0.01403	74.431	13.55	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	525.24100		0.52524	526.45580	0.52646	525.241	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Put	349.54100		0.34954	350.75580	0.35076	349.541	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	520.14970		0.52015	521.36780	0.52137	520.150	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	354.44970		0.35445	355.66780	0.35567	354.450	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	530.37390		0.53037	531.58530	0.53159	530.374	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	344.67390		0.34467	345.88530	0.34589	344.674	13.03	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry			8.10450		8.10450	7.95190	7.95190		16.87	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Call	384.51820		0.38452	233.42430	0.23342	384.518	28.58	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.72	Put	0.01820		0.00002	1.52430	0.00152	0.018	28.58	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Call	314.56770		0.31457	165.97940	0.16598	314.568	26.42	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.79	Put	0.06770		0.00007	4.07940	0.00408	0.068	26.42	0.00	0	15,000.00
DANZ	On 31/05/2013	Any day expiry	7.80	Call	304.58210		0.30458	156.59730	0.15660	304.582	26.11	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.80	Put	0.08210		0.00008	4.69730	0.00470	0.082	26.11	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Call	294.59960		0.29460	147.30790	0.14731	294.600	25.80	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.81	Put	0.09960		0.00010	5.40790	0.00541	0.100	25.80	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Call	244.76580		0.24477	102.76830	0.10277	244.766	24.26	0.00	0	0.00
DANZ	On 31/05/2013	Any day expiry	7.86	Put	0.26580		0.00027	10.86830	0.01087	0.266	24.26	0.00	0	10,000.00
DANZ	On 05/06/2013	Any day expiry			8.10310		8.10310	7.95660	7.95660		15.08	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	214.35370		0.21435	98.67430	0.09867	214.354	17.35	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	11.25370		0.01125	42.07430	0.04207	11.254	17.35	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	205.45060		0.20545	92.71960	0.09272	205.451	17.24	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	12.35060		0.01235	46.11960	0.04612	12.351	17.24	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	179.35260		0.17935	76.28570	0.07629	179.353	16.90	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Put	16.25260		0.01625	59.68570	0.05969	16.253	16.90	0.00	3,000	15,000.00
DANZ	On 05/06/2013	Any day expiry	7.89	Call	223.34720		0.22335	105.53440	0.10553	223.347	17.46	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Put	10.24720		0.01025	38.93440	0.03893	10.247	17.46	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry			10.02880		10.02880	9.78940	9.78940		16.30	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	1,038.80000		1.03880	799.40590	0.79941	1,038.800	16.30	0.00	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 30/05/2013	Any day expiry	8.99	Put	0.00000	0.00000	0.00590	0.00001	0.000	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Call	1,028.80000	1.02880	789.40810	0.78941	1,028.800	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Put	0.00000	0.00000	0.00810	0.00001	0.000	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Call	1,018.80000	1.01880	779.41120	0.77941	1,018.800	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Put	0.00000	0.00000	0.01120	0.00001	0.000	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Call	1,048.80000	1.04880	809.40420	0.80940	1,048.800	16.30	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Put	0.00000	0.00000	0.00420	0.00000	0.000	16.30	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry			10.01860	10.01860	9.81580	9.81580		14.09	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	710.84170	0.71084	514.69500	0.51469	710.842	14.62	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	2.24170	0.00224	8.89500	0.00890	2.242	14.62	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,019.32920	1.01933	817.69650	0.81770	1,019.329	17.65	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.72920	0.00073	1.89650	0.00190	0.729	17.65	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	730.67170	0.73067	533.63560	0.53364	730.672	14.82	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	2.07170	0.00207	7.83560	0.00784	2.072	14.82	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	720.75480	0.72075	524.03410	0.52403	720.755	14.72	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	2.15480	0.00215	8.23410	0.00823	2.155	14.72	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			10.02000	10.02000	9.81720	9.81720		14.13	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,020.80880	1.02081	819.30940	0.81931	1,020.809	17.47	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.80880	0.00081	2.10940	0.00211	0.809	17.47	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,010.83650	1.01084	809.41400	0.80941	1,010.836	17.38	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.83650	0.00084	2.21400	0.00221	0.837	17.38	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,030.73830	1.03074	829.20970	0.82921	1,030.738	17.45	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.73830	0.00074	2.00970	0.00201	0.738	17.45	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			10.02730	10.02730	9.82400	9.82400		13.99	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	988.54160	0.98854	787.54420	0.78754	988.542	16.08	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	1.24160	0.00124	3.54420	0.00354	1.242	16.08	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	681.63670	0.68164	491.31660	0.49132	681.637	13.76	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	4.33670	0.00434	17.31660	0.01732	4.337	13.76	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 26/06/2013	Any day expiry	8.30	Call	1,727.32740		1.72733	1,524.07140	1.52407	1,727.327	19.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.02740		0.00003	0.07140	0.00007	0.027	19.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,627.34650		1.62735	1,424.12410	1.42412	1,627.346	19.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.04650		0.00005	0.12410	0.00012	0.047	19.31	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	361.10610		0.36111	226.36660	0.22637	361.106	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	33.80610		0.03381	102.36660	0.10237	33.806	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	978.59020		0.97859	777.72220	0.77772	978.590	16.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	1.29020		0.00129	3.72220	0.00372	1.290	16.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	968.64100		0.96864	767.90890	0.76791	968.641	15.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	1.34100		0.00134	3.90890	0.00391	1.341	15.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	251.83530		0.25184	149.67460	0.14967	251.835	13.58	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	74.53530		0.07454	175.67460	0.17567	74.535	13.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	526.31650		0.52632	357.47980	0.35748	526.317	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	9.01650		0.00902	43.47980	0.04348	9.016	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	445.04170		0.44504	291.12390	0.29112	445.042	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	17.74170		0.01774	67.12390	0.06712	17.742	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,927.30950		1.92731	1,724.02330	1.72402	1,927.310	20.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00950		0.00001	0.02330	0.00002	0.010	20.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,827.31610		1.82732	1,624.04090	1.62404	1,827.316	20.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01610		0.00002	0.04090	0.00004	0.016	20.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,777.32100		1.77732	1,574.05400	1.57405	1,777.321	20.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.02100		0.00002	0.05400	0.00005	0.021	20.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.06400		10.06400	9.85950	9.85950		14.09	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	861.75770		0.86176	674.11350	0.67411	861.758	13.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	7.75770		0.00776	24.61350	0.02461	7.758	13.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	361.38100		0.36138	252.07230	0.25207	361.381	13.42	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	97.38100		0.09738	192.57230	0.19257	97.381	13.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,764.29650		1.76430	1,560.30820	1.56031	1,764.296	17.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.29650		0.00030	0.80820	0.00081	0.296	17.28	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	881.04510		0.88105	692.14490	0.69214	881.045	13.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	7.04510		0.00705	22.64490	0.02264	7.045	13.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	871.39390		0.87139	683.11220	0.68311	871.394	13.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	7.39390		0.00739	23.61220	0.02361	7.394	13.27	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.06960		10.06960	9.86490	9.86490		14.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,670.17420		1.67017	1,466.38280	1.46638	1,670.174	16.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.57420		0.00057	1.48280	0.00148	0.574	16.77	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,033.42490		1.03342	838.81540	0.83882	1,033.425	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	3.82490		0.00382	13.91540	0.01392	3.825	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,013.76090		1.01376	820.10270	0.82010	1,013.761	13.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	4.16090		0.00416	15.20270	0.01520	4.161	13.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	736.47770		0.73648	562.94580	0.56295	736.478	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	16.87770		0.01688	48.04580	0.04805	16.878	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,770.03420		1.77003	1,566.01230	1.56601	1,770.034	17.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.43420		0.00043	1.11230	0.00111	0.434	17.30	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	517.66760		0.51767	380.54440	0.38054	517.668	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	48.06760		0.04807	115.64440	0.11564	48.068	13.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	441.90360		0.44190	319.44520	0.31945	441.904	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	72.30360		0.07230	154.54520	0.15455	72.304	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,023.54680		1.02355	829.44680	0.82945	1,023.547	13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	3.94680		0.00395	14.54680	0.01455	3.947	13.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,819.97800		1.81998	1,615.86430	1.61586	1,819.978	17.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.37800		0.00038	0.96430	0.00096	0.378	17.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	341.71540		0.34172	241.09170	0.24109	341.715	13.65	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	122.11540		0.12212	226.19170	0.22619	122.115	13.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	592.46670		0.59247	441.51170	0.44151	592.467	12.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	32.86670		0.03287	86.61170	0.08661	32.867	12.91	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,969.85070		1.96985	1,765.53100	1.76553	1,969.851	18.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.25070		0.00025	0.63100	0.00063	0.251	18.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,869.92940		1.86993	1,665.73670	1.66574	1,869.929	17.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.32940		0.00033	0.83670	0.00084	0.329	17.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.07660		10.07660	9.87170	9.87170		14.12	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	982.27950		0.98228	792.45810	0.79246	982.279	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	5.67950		0.00568	20.75810	0.02076	5.680	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	972.58260		0.97258	783.31300	0.78331	972.583	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	5.98260		0.00598	21.61300	0.02161	5.983	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	991.99020		0.99199	801.63210	0.80163	991.990	13.02	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	5.39020		0.00539	19.93210	0.01993	5.390	13.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.11260		10.11260	9.90640	9.90640		14.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	841.66390		0.84166	672.79140	0.67279	841.664	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	29.06390		0.02906	66.39140	0.06639	29.064	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	588.24370		0.58824	457.11420	0.45711	588.244	13.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	75.64370		0.07564	150.71420	0.15071	75.644	13.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	896.02780		0.89603	722.28800	0.72229	896.028	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	23.42780		0.02343	55.88800	0.05589	23.428	13.21	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	850.65430		0.85065	680.94290	0.68094	850.654	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	28.05430		0.02805	64.54290	0.06454	28.054	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	425.80090		0.42580	323.79990	0.32380	425.801	13.70	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	153.20090		0.15320	257.39990	0.25740	153.201	13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	832.70190		0.83270	664.68180	0.66468	832.702	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	30.10190		0.03010	68.28180	0.06828	30.102	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	660.53990		0.66054	515.73550	0.51574	660.540	13.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	57.93990		0.05794	119.33550	0.11934	57.940	13.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,864.10320		1.86410	1,659.52000	1.65952	1,864.103	16.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.50320		0.00150	3.12000	0.00312	1.503	16.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,814.31050		1.81431	1,609.99100	1.60999	1,814.310	16.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	1.71050		0.00171	3.59100	0.00359	1.711	16.40	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	516.33700		0.51634	397.50020	0.39750	516.337	13.38	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	103.73700		0.10374	191.10020	0.19110	103.737	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,913.92120		1.91392	1,709.10910	1.70911	1,913.921	16.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.32120		0.00132	2.70910	0.00271	1.321	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.15160		10.15160	9.94390	9.94390		14.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	899.27640		0.89928	731.95900	0.73196	899.276	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	47.67640		0.04768	88.05900	0.08806	47.676	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	890.64770		0.89065	724.05520	0.72406	890.648	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	49.04770		0.04905	90.15520	0.09016	49.048	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	473.27900		0.47328	368.64450	0.36864	473.279	14.18	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	201.67900		0.20168	304.74450	0.30474	201.679	14.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	916.62440		0.91662	747.87980	0.74788	916.624	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	45.02440		0.04502	83.97980	0.08398	45.024	13.67	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	907.93540		0.90794	739.90170	0.73990	907.935	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	46.33540		0.04634	86.00170	0.08600	46.335	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.15580		10.15580	9.94790	9.94790		14.84	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	949.20590		0.94921	778.40060	0.77840	949.206	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	43.40590		0.04341	80.50060	0.08050	43.406	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	940.46250		0.94046	770.33510	0.77034	940.463	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	44.66250		0.04466	82.43510	0.08244	44.663	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	662.88870		0.66289	528.25150	0.52825	662.889	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	107.08870		0.10709	180.35150	0.18035	107.089	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	592.00670		0.59201	469.22160	0.46922	592.007	13.83	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	136.20670		0.13621	221.32160	0.22132	136.207	13.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	957.97750		0.95798	786.50120	0.78650	957.978	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	42.17750		0.04218	78.60120	0.07860	42.178	13.74	0.00	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	8.25	Call	1,909.73980		1.90974	1,704.75740	1.70476	1,909.740	16.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.93980		0.00394	6.85740	0.00686	3.940	16.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,860.25130		1.86025	1,655.66600	1.65567	1,860.251	16.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.45130		0.00445	7.76600	0.00777	4.451	16.24	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	732.24590		0.73225	585.67710	0.58568	732.246	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	86.44590		0.08645	147.77710	0.14778	86.446	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,959.28480		1.95928	1,753.94940	1.75395	1,959.285	16.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.48480		0.00348	6.04940	0.00605	3.485	16.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.19210		10.19210	9.98260	9.98260		15.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	441.90390		0.44190	349.70600	0.34971	441.904	14.83	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	319.80390		0.31980	437.10600	0.43711	319.804	14.83	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	876.15410		0.87615	714.74300	0.71474	876.154	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	84.05410		0.08405	132.14300	0.13214	84.054	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	868.05860		0.86806	707.36800	0.70737	868.059	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	85.95860		0.08596	134.76800	0.13477	85.959	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	820.18240		0.82018	664.84470	0.66484	820.182	13.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	98.08240		0.09808	152.24470	0.15224	98.082	13.99	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	884.28190		0.88428	722.15560	0.72216	884.282	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	82.18190		0.08218	129.55560	0.12956	82.182	14.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.19630		10.19630	9.98660	9.98660		15.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	765.32540		0.76533	619.66950	0.61967	765.325	14.03	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	119.02540		0.11903	183.06950	0.18307	119.025	14.03	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	434.68670		0.43469	344.87940	0.34488	434.687	14.93	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	338.38670		0.33839	458.27940	0.45828	338.387	14.93	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	811.44900		0.81145	658.21300	0.65821	811.449	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	105.14900		0.10515	161.61300	0.16161	105.149	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	803.67390		0.80367	651.67440	0.65167	803.674	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	107.37390		0.10737	165.07440	0.16507	107.374	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
DAUS	On 25/10/2013	Any day expiry	9.51	Call	795.93370		0.79593	645.18160	0.64518	795.934	14.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	109.63370		0.10963	168.58160	0.16858	109.634	14.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.20050	10.20050	9.99070	9.99070			15.16	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	856.59330		0.85659	697.33230	0.69733	856.593	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	96.09330		0.09609	146.63230	0.14663	96.093	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	848.69100		0.84869	690.13990	0.69014	848.691	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	98.19100		0.09819	149.43990	0.14944	98.191	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	734.38330		0.73438	594.19980	0.59420	734.383	14.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	133.88330		0.13388	203.49980	0.20350	133.883	14.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,907.96640		1.90797	1,703.73330	1.70373	1,907.966	15.84	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	7.46640		0.00747	13.03330	0.01303	7.466	15.84	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	864.52750		0.86453	704.58340	0.70458	864.528	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	94.02750		0.09403	143.88340	0.14388	94.028	14.05	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	662.84500		0.66284	535.95080	0.53595	662.845	14.04	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	162.34500		0.16235	245.25080	0.24525	162.345	14.04	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,957.10540		1.95711	1,752.34430	1.75234	1,957.105	15.94	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	6.60540		0.00661	11.64430	0.01164	6.605	15.94	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.24250	10.24250	10.03080	10.03080			15.28	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	910.92880		0.91093	749.55650	0.74956	910.929	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	118.42880		0.11843	168.75650	0.16876	118.429	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	727.10280		0.72710	594.85580	0.59486	727.103	14.23	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	184.60280		0.18460	264.05580	0.26406	184.603	14.23	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,956.09910		1.95610	1,750.95240	1.75095	1,956.099	16.23	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	13.59910		0.01360	20.15240	0.02015	13.599	16.23	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	926.51980		0.92652	763.84670	0.76385	926.520	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	114.01980		0.11402	163.04670	0.16305	114.020	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	918.70780		0.91871	756.68290	0.75668	918.708	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	116.20780		0.11621	165.88290	0.16588	116.208	14.27	0.00	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 23/12/2013	Any day expiry			10.27860		10.27860	10.06500	10.06500		15.41	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	849.36320		0.84936	699.62350	0.69962	849.363	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	170.76320		0.17076	234.62350	0.23462	170.763	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	842.22900		0.84223	693.71000	0.69371	842.229	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	173.62900		0.17363	238.71000	0.23871	173.629	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	856.53290		0.85653	705.57770	0.70558	856.533	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	167.93290		0.16793	230.57770	0.23058	167.933	14.31	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.37150		10.37150	10.15300	10.15300		15.63	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,374.68940		1.37469	1,183.49020	1.18349	1,374.689	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	93.18940		0.09319	120.49020	0.12049	93.189	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,366.05780		1.36606	1,175.21040	1.17521	1,366.058	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	94.55780		0.09456	122.21040	0.12221	94.558	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,357.44300		1.35744	1,166.95070	1.16695	1,357.443	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	95.94300		0.09594	123.95070	0.12395	95.943	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.39880		10.39880	10.17850	10.17850		15.67	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,409.49810		1.40950	1,216.20470	1.21620	1,409.498	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	100.69810		0.10070	127.70470	0.12770	100.698	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,400.91220		1.40091	1,207.95430	1.20795	1,400.912	14.61	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	102.11220		0.10211	129.45430	0.12945	102.112	14.61	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,392.34480		1.39234	1,199.72120	1.19972	1,392.345	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	103.54480		0.10354	131.22120	0.13122	103.545	14.60	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.49710		10.49710	10.26980	10.26980		15.97	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	917.72550		0.91773	777.18200	0.77718	917.726	14.94	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	370.62550		0.37063	457.38200	0.45738	370.626	14.94	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	912.36920		0.91237	772.45030	0.77245	912.369	14.96	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	375.26920		0.37527	462.65030	0.46265	375.269	14.96	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	923.59970		0.92360	781.94320	0.78194	923.600	14.93	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	366.49970		0.36650	452.14320	0.45214	366.500	14.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000				0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.24800		116.24800	116.20993	116.20993				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,238.00000		1.23800	1,199.93000	1.19993	1,238.000			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	1,258.00000		1.25800	1,219.93000	1.21993	1,258.000			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	1,248.00000		1.24800	1,209.93000	1.20993	1,248.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.99045		89.17086	8.87913	90.09587				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	78.66000		0.07866	1,003.67000	1.00367	78.660			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	78,119.53000		78.11953	79,044.54000	79.04454	78,119.530			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.09519		86.64822	8.98014	87.58630				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	5,116.02000		5.11602	4,177.94000	4.17794	5,116.020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Call	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	5,027.74000		5.02774	4,089.66000	4.08966	5,027.740		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	4,939.59000		4.93959	4,001.51000	4.00151	4,939.590		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			441.96200		441.96200	445.43900	445.43900			0.00	0	370.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	40,280.00000		4.02800	5,510.00000	0.55100	40,280.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	40,380.00000		4.03800	5,610.00000	0.56100	40,380.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	40,480.00000		4.04800	5,710.00000	0.57100	40,480.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			448.20000		448.20000	451.72600	451.72600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	22,100.00000		2.21000	57,360.00000	5.73600	22,100.000		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	22,000.00000		2.20000	57,260.00000	5.72600	22,000.000		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	21,900.00000		2.19000	57,160.00000	5.71600	21,900.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			209.54600		209.54600	209.93600	209.93600			0.00	0	1,045.00
IGOV	On 07/11/2013	Index Future			212.53200		212.53200	212.92700	212.92700			0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 01/08/2013	Index Future			569.17700		569.17700	570.62100	570.62100				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	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.03000		94.97000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.04000	94.96000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.97000		95.03000	5.02000	94.98000				0.00	0	1,000.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.96000		95.04000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.96000		95.04000	5.02000	94.98000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.99000		95.01000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.08000		94.92000	5.16000	94.84000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.20000		94.80000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.33000		94.67000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.47000		94.53000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			8.11180		8.11180	7.96520	7.96520		12.01		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	772.08710		0.77209	626.11690	0.62612	772.087	18.17		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.28710		0.00029	0.91690	0.00092	0.287	18.17		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	762.10560		0.76211	616.17060	0.61617	762.106	18.06		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.30560		0.00031	0.97060	0.00097	0.306	18.06	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	752.12540		0.75213	606.22770	0.60623	752.125	17.95	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.32540		0.00033	1.02770	0.00103	0.325	17.95	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.17880		8.17880	8.02740	8.02740		10.42	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	615.01820		0.61502	487.72850	0.48773	615.018	11.24	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	26.21820		0.02622	50.32850	0.05033	26.218	11.24	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	606.01440		0.60601	479.45780	0.47946	606.014	11.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	27.21440		0.02721	52.05780	0.05206	27.214	11.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	597.04400		0.59704	471.23670	0.47124	597.044	11.19	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	28.24400		0.02824	53.83670	0.05384	28.244	11.19	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.06462		108.04927	6.90109	109.21470			0.00	0	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,579.45000		1.57945	2,744.88000	2.74488	1,579.450		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	1,648.82000		1.64882	2,814.25000	2.81425	1,648.820		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	1,718.13000		1.71813	2,883.56000	2.88356	1,718.130		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.13733		105.65862	6.96699	106.84052			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	4,583.51000		4.58351	3,401.61000	3.40161	4,583.510		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	4,510.78000		4.51078	3,328.88000	3.32888	4,510.780		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	4,438.10000		4.43810	3,256.20000	3.25620	4,438.100		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.48957		121.01464	5.33666	121.34642		1.57	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,559.01000		91.55901	91,890.79000	91.89079	91,559.010	1.71	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future			5.52389		115.91637	5.34577	116.25284		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	504.35000		0.50435	709.56000	0.70956	504.350	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	379.80000		0.37980	248.54000	0.24854	379.800	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	514.94000		0.51494	722.32000	0.72232	514.940	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	371.57000		0.37157	242.48000	0.24248	371.570	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	525.65000		0.52565	735.19000	0.73519	525.650	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	363.46000		0.36346	236.53000	0.23653	363.460	1.43	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.54751		117.47673	5.33780	117.81781		1.27	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	607.26000		0.60726	816.34000	0.81634	607.260	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	424.89000		0.42489	292.89000	0.29289	424.890	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	588.69000		0.58869	794.51000	0.79451	588.690	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	438.71000		0.43871	303.45000	0.30345	438.710	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	597.94000		0.59794	805.39000	0.80539	597.940	1.31	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	431.76000		0.43176	298.13000	0.29813	431.760	1.31	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.56104		112.25855	5.30877	112.60426		1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	303.29000		0.30329	444.67000	0.44467	303.290	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	784.78000		0.78478	580.45000	0.58045	784.780	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	293.75000		0.29375	432.25000	0.43225	293.750	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	802.76000		0.80276	595.55000	0.59555	802.760	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	298.50000		0.29850	438.43000	0.43843	298.500	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	793.75000		0.79375	587.97000	0.58797	793.750	1.17	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			7.47817		126.57338	7.35615	127.77634		11.22	869,559,120.60	6,870	62,068.00
R186	On 01/08/2013	Bond Future	7.25	Call	1,412.80000		1.41280	1,911.90000	1.91190	1,412.800	11.22	0.00	0	4,315.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Put	3,675.36000		3.67536	2,971.50000	2.97150	3,675.360	11.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,300.97000		117.30097	118,503.93000	118.50393	117,300.970	11.80	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.80	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	712.03000		0.71203	1,027.22000	1.02722	712.030	11.15	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	5,519.24000		5.51924	4,631.47000	4.63147	5,519.240	11.15	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	1,244.97000		1.24497	1,705.19000	1.70519	1,244.970	11.21	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	4,010.91000		4.01091	3,268.17000	3.26817	4,010.910	11.21	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	6.50	Call	114.39000		0.11439	193.16000	0.19316	114.390	10.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	10,225.27000		10.22527	9,101.08000	9.10108	10,225.270	10.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	309.89000		0.30989	481.36000	0.48136	309.890	11.07	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	7,732.46000		7.73246	6,700.97000	6.70097	7,732.460	11.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	370.62000		0.37062	566.80000	0.56680	370.620	11.09	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	7,264.35000		7.26435	6,257.57000	6.25757	7,264.350	11.09	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.55371		128.35985	7.42718	129.57985		11.38	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,378.84000		7.37884	8,300.73000	8.30073	7,378.840	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,756.42000		1.75642	1,458.31000	1.45831	1,756.420	11.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,417.02000		11.41702	12,503.37000	12.50337	11,417.020	11.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	659.74000		0.65974	526.09000	0.52609	659.740	11.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.75	Call	1,155.85000		1.15585	1,455.73000	1.45573	1,155.850	11.23	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,195.08000		9.19508	8,274.96000	8.27496	9,195.080	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,250.19000		7.25019	8,165.13000	8.16513	7,250.190	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,807.51000		1.80751	1,502.45000	1.50245	1,807.510	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,314.27000		7.31427	8,232.71000	8.23271	7,314.270	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,781.67000		1.78167	1,480.11000	1.48011	1,781.670	11.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	706.07000		0.70607	913.97000	0.91397	706.070	11.15	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	11,391.71000		11.39171	10,379.61000	10.37961	11,391.710	11.15	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.62303		124.79719	7.49211	126.03371		11.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	5,684.95000		5.68495	6,411.30000	6.41130	5,684.950	12.21	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
R186	On 06/02/2014	Bond Future	7.76	Put	4,409.42000		4.40942	3,899.25000	3.89925	4,409.420	12.21	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	5,584.29000		5.58429	6,303.56000	6.30356	5,584.290	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,493.87000		4.49387	3,976.62000	3.97662	4,493.870	12.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	5,634.51000		5.63451	6,357.33000	6.35733	5,634.510	12.20	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,451.49000		4.45149	3,937.79000	3.93779	4,451.490	12.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.69528		126.48742	7.55974	127.74068		11.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	3,425.11000		3.42511	3,920.59000	3.92059	3,425.110	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	8,965.83000		8.96583	8,208.05000	8.20805	8,965.830	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	3,359.16000		3.35916	3,848.22000	3.84822	3,359.160	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	9,095.25000		9.09525	8,331.05000	8.33105	9,095.250	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	3,392.04000		3.39204	3,884.30000	3.88430	3,392.040	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	9,030.39000		9.03039	8,269.39000	8.26939	9,030.390	11.56	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			296.14148		296.14148	296.05443	296.05443			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,151.48000		1.15148	1,064.43000	1.06443	1,151.480		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	1,141.48000		1.14148	1,054.43000	1.05443	1,141.480		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	1,131.48000		1.13148	1,044.43000	1.04443	1,131.480		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			5.31592		105.58287	5.19136	105.75139		0.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future	107.45	Call	68,337.19	0.0000	68.33719	68,505.71	68.50571	68,337.190	1.06	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.31907	107.07313	5.16261	107.24405			0.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	43.06000	0.04306	75.97000	0.07597	43.060		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	622.71000	0.62271	484.70000	0.48470	622.710		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	44.72000	0.04472	78.56000	0.07856	44.720		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	613.37000	0.61337	476.29000	0.47629	613.370		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	46.44000	0.04644	81.21000	0.08121	46.440		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	604.09000	0.60409	467.94000	0.46794	604.090		0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.28447	104.10570	5.08050	104.27899			0.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	245.50000	0.24550	339.91000	0.33991	245.500		0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	266.26000	0.26626	187.38000	0.18738	266.260		0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	236.65000	0.23665	329.26000	0.32926	236.650		0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	274.39000	0.27439	193.71000	0.19371	274.390		0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	241.05000	0.24105	334.56000	0.33456	241.050		0.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	270.30000	0.27030	190.52000	0.19052	270.300		0.74	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.21221	105.51565	4.92144	105.69131			0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	114.34000	0.11434	180.13000	0.18013	114.340		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	387.76000	0.38776	277.89000	0.27789	387.760		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	110.24000	0.11024	174.56000	0.17456	110.240		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	395.78000	0.39578	284.44000	0.28444	395.780		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	112.10000	0.11210	177.13000	0.17713	112.100		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	391.58000	0.39158	280.95000	0.28095	391.580		0.55	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 01/08/2013	Bond Future			224.29202	224.29202	224.92180	224.92180				0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	1,302.02000	1.30202	1,931.80000	1.93180	1,302.020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	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	1,292.02000		1.29202	1,921.80000	1.92180	1,292.020		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	1,282.02000		1.28202	1,911.80000	1.91180	1,282.020		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			6.09410		110.95055	5.94772	111.50195		3.35	0.00	0	9,035.00
R203	On 01/08/2013	Bond Future	109.11	Call	97,737.35000		97.73735	98,288.75000	98.28875	97,737.350	3.55	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.16056		108.35714	6.00216	108.91635		3.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	377.41000		0.37741	547.47000	0.54747	377.410	3.37	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,977.47000		1.97747	1,588.32000	1.58832	1,977.470	3.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	712.06000		0.71206	968.22000	0.96822	712.060	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,314.35000		1.31435	1,011.30000	1.01130	1,314.350	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	726.86000		0.72686	986.21000	0.98621	726.860	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,293.72000		1.29372	993.86000	0.99386	1,293.720	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	741.85000		0.74185	1,004.39000	1.00439	741.850	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,273.30000		1.27330	976.63000	0.97663	1,273.300	3.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,127.62000		106.12762	106,686.83000	106.68683	106,127.620	3.57	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	3.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.22326		109.81558	6.05190	110.38241		3.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,139.38000		1.13938	1,433.84000	1.43384	1,139.380	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,348.20000		1.34820	1,075.83000	1.07583	1,348.200	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	832.95000		0.83295	1,076.81000	1.07681	832.950	3.37	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,738.60000		1.73860	1,415.63000	1.41563	1,738.600	3.37	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,107.28000		1.10728	1,396.95000	1.39695	1,107.280	3.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	1,382.23000		1.38223	1,105.07000	1.10507	1,382.230	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,123.26000		1.12326	1,415.33000	1.41533	1,123.260	3.40	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,365.14000		1.36514	1,090.38000	1.09038	1,365.140	3.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.28651	107.14165		6.10049	107.71617		3.27	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	689.48000		0.68948	893.36000	0.89336	689.480	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,325.58000		2.32558	1,954.94000	1.95494	2,325.580	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	669.54000		0.66954	869.46000	0.86946	669.540	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	2,368.40000		2.36840	1,993.80000	1.99380	2,368.400	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	679.46000		0.67946	881.36000	0.88136	679.460	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	2,346.94000		2.34694	1,974.32000	1.97432	2,346.940	3.24	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.31089	108.59221		6.16599	109.27672		4.82	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,708.71000		99.70871	100,393.22000	100.39322	99,708.710	5.09	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.09	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.37525	110.12493		6.22102	110.81912		4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,205.21000		1.20521	1,558.10000	1.55810	1,205.210	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,588.25000		1.58825	1,246.95000	1.24695	1,588.250	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,226.16000		1.22616	1,582.62000	1.58262	1,226.160	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,564.18000		1.56418	1,226.45000	1.22645	1,564.180	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,247.34000		1.24734	1,607.36000	1.60736	1,247.340	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,540.36000		1.54036	1,206.19000	1.20619	1,540.360	4.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,204.40000		3.20440	3,770.86000	3.77086	3,204.400	4.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	447.71000		0.44771	319.98000	0.31998	447.710	4.93	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.43357	107.57643		6.26972	108.28004		4.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,712.42000		1.71242	2,086.57000	2.08657	1,712.420	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,856.12000		1.85612	1,526.66000	1.52666	1,856.120	5.00	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
R204	On 06/02/2014	Bond Future	6.41	Call	1,734.09000		1.73409	2,110.90000	2.11090	1,734.090	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,834.96000		1.83496	1,508.16000	1.50816	1,834.960	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,690.91000		1.69091	2,062.38000	2.06238	1,690.910	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,877.46000		1.87746	1,545.32000	1.54532	1,877.460	5.00	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.49729		109.03337	6.32271	109.74653		4.57	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,166.01000		1.16601	1,446.60000	1.44660	1,166.010	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,004.96000		3.00496	2,572.39000	2.57239	3,004.960	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,181.60000		1.18160	1,464.56000	1.46456	1,181.600	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	2,979.01000		2.97901	2,548.81000	2.54881	2,979.010	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,150.55000		1.15055	1,428.77000	1.42877	1,150.550	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,031.05000		3.03105	2,596.11000	2.59611	3,031.050	4.58	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.30833		101.36188	5.17003	101.42271		0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,363.77000		30.36377	30,424.60000	30.42460	30,363.770	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.31184		102.79260	4.96654	102.85429		0.19	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	3.72000		0.00372	10.65000	0.01065	3.720	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	186.52000		0.18652	131.76000	0.13176	186.520	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	3.84000		0.00384	10.95000	0.01095	3.840	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	184.84000		0.18484	130.26000	0.13026	184.840	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	3.97000		0.00397	11.25000	0.01125	3.970	0.18	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	183.18000		0.18318	128.77000	0.12877	183.180	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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future			6.62136		103.68030	6.46692	104.49937		6.08	629,339,421.00	6,070	13,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,109.11000		96.10911	96,928.18000	96.92818	96,109.110	6.45	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.69032		105.14372	6.52752	105.97435		5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,704.32000		1.70432	2,163.41000	2.16341	1,704.320	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,705.94000		1.70594	1,334.40000	1.33440	1,705.940	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	1,730.24000		1.73024	2,193.20000	2.19320	1,730.240	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,681.10000		1.68110	1,313.43000	1.31343	1,681.100	6.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,756.37000		1.75637	2,223.20000	2.22320	1,756.370	6.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,656.51000		1.65651	1,292.71000	1.29271	1,656.510	6.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.75466		102.91937	6.58329	103.76125		6.22	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,919.99000		1.91999	2,351.23000	2.35123	1,919.990	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,383.99000		2.38399	1,973.35000	1.97335	2,383.990	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,873.52000		1.87352	2,298.63000	2.29863	1,873.520	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,435.88000		2.43588	2,019.11000	2.01911	2,435.880	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,896.68000		1.89668	2,324.85000	2.32485	1,896.680	6.27	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,409.84000		2.40984	1,996.13000	1.99613	2,409.840	6.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.82674		104.31327	6.64599	105.16657		5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,224.82000		1.22482	1,526.57000	1.52657	1,224.820	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	4,172.38000		4.17238	3,620.83000	3.62083	4,172.380	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,194.13000		1.19413	1,490.79000	1.49079	1,194.130	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	4,238.99000		4.23899	3,682.35000	3.68235	4,238.990	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,209.40000		1.20940	1,508.61000	1.50861	1,209.400	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	4,205.60000		4.20560	3,651.51000	3.65151	4,205.600	5.91	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/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			6.73742	102.42312	6.56817	103.42901		6.95	0.00	0	9,943.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,378.65000	93.37865	94,384.54000	94.38454	93,378.650	7.31	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.80487	100.47293	6.62760	101.49303		7.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,929.15000	1.92915	2,489.93000	2.48993	1,929.150	7.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,014.23000	2.01423	1,554.91000	1.55491	2,014.230	7.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,957.75000	1.95775	2,523.17000	2.52317	1,957.750	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,985.60000	1.98560	1,530.92000	1.53092	1,985.600	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,986.58000	1.98658	2,556.64000	2.55664	1,986.580	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,957.25000	1.95725	1,507.21000	1.50721	1,957.250	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	4,508.10000	4.50810	5,343.93000	5.34393	4,508.100	7.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	628.44000	0.62844	444.17000	0.44417	628.440	7.65	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.86654	101.82522	6.68125	102.85914		7.26	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,180.82000	2.18082	2,706.64000	2.70664	2,180.820	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,829.58000	2.82958	2,321.48000	2.32148	2,829.580	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,207.22000	2.20722	2,736.71000	2.73671	2,207.220	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,800.11000	2.80011	2,295.68000	2.29568	2,800.110	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,154.61000	2.15461	2,676.74000	2.67674	2,154.610	7.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,859.28000	2.85928	2,347.49000	2.34749	2,859.280	7.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.93053	99.80769	6.73664	100.85564		7.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,448.50000	1.44850	1,823.59000	1.82359	1,448.500	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	4,906.45000	4.90645	4,233.59000	4.23359	4,906.450	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,466.17000	1.46617	1,844.33000	1.84433	1,466.170	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	4,868.13000	4.86813	4,198.34000	4.19834	4,868.130	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,430.97000	1.43097	1,803.01000	1.80301	1,430.970	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	4,944.93000	4.94493	4,269.02000	4.26902	4,944.930	7.26	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.41021		80.46139	8.28871	81.48424		15.32		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,512.28000		70.51228	71,535.13000	71.53513	70,512.280	15.95		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.95		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	767.42000		0.76742	1,080.70000	1.08070	767.420	15.22		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	4,304.99000		4.30499	3,595.42000	3.59542	4,304.990	15.22		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.48916		78.45274	8.36404	79.49002		16.70		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	4,181.28000		4.18128	4,818.18000	4.81818	4,181.280	16.95		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,878.59000		2.87859	2,478.21000	2.47821	2,878.590	16.95		0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,820.61000		4.82061	5,506.79000	5.50679	4,820.610	17.03		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,411.42000		2.41142	2,060.32000	2.06032	2,411.420	17.03		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,867.74000		4.86774	5,557.32000	5.55732	4,867.740	17.04		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,380.47000		2.38047	2,032.77000	2.03277	2,380.470	17.04		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,915.06000		4.91506	5,608.02000	5.60802	4,915.060	17.05		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,349.83000		2.34983	2,005.51000	2.00551	2,349.830	17.05		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	8,525.02000		8.52502	9,405.77000	9.40577	8,525.020	17.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	872.43000		0.87243	715.90000	0.71590	872.430	17.32		0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.56187		79.50871	8.43327	80.56003		17.18		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,572.46000		4.57246	5,155.93000	5.15593	4,572.460	17.39		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,587.59000		4.58759	4,119.74000	4.11974	4,587.590	17.39		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,492.93000		4.49293	5,070.52000	5.07052	4,492.930	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,670.18000		4.67018	4,196.45000	4.19645	4,670.180	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,532.62000		4.53262	5,113.15000	5.11315	4,532.620	17.38		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,628.74000		4.62874	4,157.95000	4.15795	4,628.740	17.38		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future			8.63564		77.44055	8.50345	78.50611		17.62		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,747.78000		2.74778	3,138.16000	3.13816	2,747.780	17.38		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,338.11000		9.33811	8,662.93000	8.66293	9,338.110	17.38		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,694.40000		2.69440	3,079.56000	3.07956	2,694.400	17.37		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,465.91000		9.46591	8,785.51000	8.78551	9,465.910	17.37		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,721.01000		2.72101	3,108.78000	3.10878	2,721.010	17.38		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,401.86000		9.40186	8,724.07000	8.72407	9,401.860	17.38		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			172.01264		172.01264	173.03801	173.03801				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	48.01000	0.04801	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	977.36000		0.97736	0.00000	0.00000	977.360			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	38.01000	0.03801	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	987.36000		0.98736	0.00000	0.00000	987.360			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	28.01000	0.02801	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	997.36000		0.99736	0.00000	0.00000	997.360			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			130.56693		130.56693	130.67215	130.67215				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	576.93000		0.57693	682.15000	0.68215	576.930			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	566.93000		0.56693	672.15000	0.67215	566.930			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.01	Call	556.93000		0.55693	662.15000	0.66215	556.930		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			138.67605		138.67605	138.63537	138.63537			4,992,337.80	36	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	686.05000		0.68605	645.37000	0.64537	686.050		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	676.05000		0.67605	635.37000	0.63537	676.050		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	666.05000		0.66605	625.37000	0.62537	666.050		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.11516		92.67170	8.01904	93.50153		13.83	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,056.68000		82.05668	82,886.51000	82.88651	82,056.680		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.19550		90.44292	8.09635	91.28450		14.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	5,422.72000		5.42272	6,002.02000	6.00202	5,422.720		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,184.46000		2.18446	1,922.18000	1.92218	2,184.460		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	5,473.85000		5.47385	6,055.81000	6.05581	5,473.850		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,155.73000		2.15573	1,896.11000	1.89611	2,155.730		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	5,525.18000		5.52518	6,109.78000	6.10978	5,525.180		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,127.32000		2.12732	1,870.34000	1.87034	2,127.320		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.27075		91.66023	8.16863	92.51319		15.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,829.11000		4.82911	5,308.22000	5.30822	4,829.110		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,504.38000		4.50438	4,130.53000	4.13053	4,504.380		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,745.09000		4.74509	5,219.44000	5.21944	4,745.090		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,585.61000		4.58561	4,207.00000	4.20700	4,585.610		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,787.01000		4.78701	5,263.74000	5.26374	4,787.010		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Put	4,544.85000		4.54485	4,168.62000	4.16862	4,544.850	15.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.34396		89.36310	8.23885	90.22764		15.57	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	3,069.86000		3.06986	3,402.41000	3.40241	3,069.860	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	8,919.65000		8.91965	8,387.66000	8.38766	8,919.650	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	3,012.89000		3.01289	3,341.23000	3.34123	3,012.890	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,041.96000		9.04196	8,505.76000	8.50576	9,041.960	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	3,041.30000		3.04130	3,371.74000	3.37174	3,041.300	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	8,980.67000		8.98067	8,446.57000	8.44657	8,980.670	15.45	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.54012		81.29377	8.43898	82.17720		16.82	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	70,845.87000		70.84587	71,729.30000	71.72930	70,845.870	17.59	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.61996		79.15703	8.51578	80.05296		17.90	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,203.41000		1.20341	1,436.31000	1.43631	1,203.410	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,838.62000		8.83862	8,175.59000	8.17559	8,838.620	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,223.84000		1.22384	1,459.61000	1.45961	1,223.840	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,759.90000		8.75990	8,099.74000	8.09974	8,759.900	17.69	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,244.50000		1.24450	1,483.16000	1.48316	1,244.500	17.70	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,681.61000		8.68161	8,024.34000	8.02434	8,681.610	17.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.63704		105.00718	8.52054	106.31231			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	9,557.37000		9.55737	8,252.24000	8.25224	9,557.370		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.85	Put	9,427.82000	9.42782	8,122.69000	8.12269	9,427.820	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	9,298.52000	9.29852	7,993.39000	7.99339	9,298.520	0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.71994	102.06834	8.59978	103.39188		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	10,452.82000	10.45282	9,129.28000	9.12928	10,452.820	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	10,323.49000	10.32349	8,999.95000	8.99995	10,323.490	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	10,194.42000	10.19442	8,870.88000	8.87088	10,194.420	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	966.57650	0.09666	966.77000	0.09668	966.576	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.57650	0.00006	0.77000	0.00008	0.576	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	867.19640	0.08672	867.53680	0.08675	867.196	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	1.19640	0.00012	1.53680	0.00015	1.196	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	768.39710	0.07684	768.96880	0.07690	768.397	12.46	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	2.39710	0.00024	2.96880	0.00030	2.397	12.46	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	479.47760	0.04795	481.48250	0.04815	479.478	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	401.47760	0.04015	403.48250	0.04035	401.478	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	432.94360	0.04329	434.97370	0.04350	432.944	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	454.94360	0.04549	456.97370	0.04570	454.944	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	391.83950	0.03918	393.88710	0.03939	391.839	13.73	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	513.83950	0.05138	515.88710	0.05159	513.839	13.73	0	0.00
<b>Total for Derivatives :</b>									<b>3,354,624,025.14</b>	<b>296,019</b>	<b>2 721 657.00</b>	

### i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.03735			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.23000	106.98842	6.23000	106.97058		722,680,000,000.00	116,000,000	58,500,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.30636			0.00	0	4,000,000.00
AA05	On 22/03/2019	Spot Bond	7.40000	110.53313	7.40000	110.51131			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.25262			0.00	32,730,000	10,910,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.25612			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.60610	8.00000	47.59595			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.18500	100.78654	8.18500	100.76458		13,914,500,000.00	1,700,000	1,700,000.00	
AB06	On 27/03/2015	Spot Bond	6.38000	104.40445	6.38000	104.38664		1,869,340,000.00	293,000	10,493,000.00	
AB07	On 07/03/2014	Spot Bond	6.34500	103.90074	6.34500	103.88310			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.61630			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.61500	109.75408	7.61500	109.73180			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.26045			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.65000	135.34772	0.65000	135.29194		18,214,950,000.00	28,023,000	33,764,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.35000	140.48485	1.35000	277.39099			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.13198			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.70965			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.99918			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.39283			0.00	0	3,400,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.45600			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.49801			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.64000	110.54183	6.64000	110.52222			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	104.04900			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.94500	104.87651	6.94500	104.85705			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.39837			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19035			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.11084			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.07792			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.17353			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36880			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.04500	104.64558	6.04500	104.62855		495,690,000.00	82,000	782,000.00	
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.32042		0.00	0	0.00	
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20948		0.00	0	0.00	
ABLI02	On 08/05/2014	Spot Bond	4.40000	129.05182	4.40000	128.98566		70,400,000.00	16,000	187,000.00	
ABLI03	On 15/03/2015	Spot Bond	2.02000	125.48460	2.02000	125.42826		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	1.90000	117.50666	1.90000	117.45425			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.80000	104.48970	2.80000	104.44047			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.91500	120.67844	9.91500	120.64618			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53247			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.55141			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.63668			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.85678			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.20000	114.38626	3.20000	114.33117			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.21553	100.00000	30.14234			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.09000	171.02144	1.09000	170.94890			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	149.80139	2.76000	149.73101			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.12000	178.24914	1.12000	178.17337			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	178.91701	1.55000	178.83889			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.91125	73.26592	6.91125	73.24793			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.91125	73.26592	6.91125	73.24793			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.03703	84.61000	15.01179			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.77000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000	0.00000	92.91000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	39.88650	100.00000	39.81083			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000	0.00000	91.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000	0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000	0.00000	87.92000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000	0.00000	87.80000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.01676			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.86108			0.00	0	6,000.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000	0.00000	87.39000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.48500	107.24339	6.48500	107.22460			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000	0.00000	109.38000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000	0.00000	90.93000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000	0.00000	92.07000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000	0.00000	91.60000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.17348			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.17000	118.31596	6.17000	118.29642			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond		0.00000	100.00000	0.00000	102.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91650			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	88.95000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.34000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.73000	103.52351	1.73000	108.41401			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.96000	108.65838	1.96000	156.32885			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	121.43953	2.15000	203.03672			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.79000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.59000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.47000	95.34843	8.47000	97.26861			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.82000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.12000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.94000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.90959			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.19000			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	7.21500	112.72429	7.21500	112.70258		38,542,530,000.00	5,342,000	5,742,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.18000	104.51775	6.18000	104.50046			1,069,140,000.00	173,000	2,573,000.00
ABS6	On 01/06/2020	Spot Bond	7.92500	101.52069	7.92500	101.49913			1,680,100,000.00	212,000	3,006,000.00
ABS7	On 11/09/2026	Spot Bond	8.97000	100.70500	8.97000	100.68099			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.60000	108.93679	6.60000	108.91757			0.00	0	21,910,000.00
ABS11	On 11/06/2014	Spot Bond	0.65000	126.72581	0.65000	126.67356			0.00	0	2,670,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.55932	4.00000	122.49764			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.15000	142.89563	1.15000	282.15270			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.11001	113.81352	-0.11001	128.43060			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.03000	131.05910	1.03000	133.63515			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21769			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.44906			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.50403	100.00000	26.43912			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06335			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06335			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.33000	109.22587	10.33000	109.19598			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34952			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.71545	100.00000	1.71022			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.49166			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.35889			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.22491	100.00000	10.19370			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34660			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34012			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.01655	11.00000	57.00025			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.54394	100.00000	6.52397			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23293			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21430			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.51043			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.58605			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.75587			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51032			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.58400		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.58825		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.58825		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.60483		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.46940		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.60483		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.57166		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.64657		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44068		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41830		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33225		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41830		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.53083		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.58179		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.60226		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.56134		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.31589		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.46941		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94878			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.21500	111.02742	8.21500	111.00288			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34668			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.18000	104.25334	7.18000	104.23303			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.63496			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.76932			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.55998			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	100.66349			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.19297	100.00000	4.18363			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.66648	100.00000	5.65401			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.82883			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	148.45741			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	148.48899			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.51028			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25395			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25395			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.66349			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.12879			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.45908			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44680			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.68422			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.68262			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.55724			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.36140			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.57595			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.04375			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32478			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.51644			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.11598			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44432			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24628			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48384			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.43981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32004			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28521			0.00	1,000,000	1,000,000.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35282			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47974			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40807			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32619			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34872			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.08183	10.23000	102.05416			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37111			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33643			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.87893			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.54155			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26929			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.26000	111.67428	8.26000	111.64945			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47354			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.25931	1.75000	107.33228			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.35062		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.44900		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.50002		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.39796		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.37140		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.48981		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.43878		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.55104		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.44900		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.51022		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.48165		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.48981		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.43765		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.52453		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.55113		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.21781		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.24009		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.33630		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36703			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.55736			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.54696			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66323			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45920			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64691			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65303			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66323			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.48303			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.58164			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.58164			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	109.50599			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	110.29019			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35711			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34282			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.61722			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.23639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60908			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28665			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.72898	100.00000	5.71510			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.22743			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.25337			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27062			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.83976			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.93340			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.05811			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.68532			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.85000	100.01473	6.85000	99.99559			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.90664			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.06851			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.48000	106.95544	7.48000	106.93411		17,952,000,000.00		2,400,000	4,700,000.00
AIR02	On 30/04/2023	Spot Bond	8.41000	122.78571	8.41000	122.75808		0.00		0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.38065	100.00000	45.26952		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	6.43000	113.60110	6.43000	113.58156		25,945,050,000.00		4,035,000	10,435,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.29085	100.00000	43.18483		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.63619	100.00000	12.60822			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.21000	161.30040	2.21000	161.22710			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.90000	102.70948	3.90000	127.63822		42,900,000.00	11,000	34,000.00	
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84123		0.00	0	0.00	
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67110		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.21207		0.00	0	0.00	
BAW11	On 01/10/2018	Spot Bond	7.73000	110.59047	7.73000	110.56756		0.00	0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82864		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.86429		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.61379	100.00000	63.45799		0.00	0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.56326		0.00	0	0.00	
BAW2	On 02/10/2015	Spot Bond	6.35500	113.32293	6.35500	113.30356		403,466,240,000.00	63,488,000	31,788,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31543		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.50153		0.00	6,013,000	1,971,000.00	
BAW5	On 15/09/2013	Spot Bond	6.41500	102.30305	6.41500	102.28539		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18890		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	6.92500	103.73884	6.92500	103.71955		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	7.66500	109.93683	7.66500	109.91424			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57008			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.92757	108.12079	9.92757	105.75035			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.67850			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.00998	104.76233	10.00998	103.61980			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.03205	104.66001	10.03205	103.56266			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.67834			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.05412	104.94827	10.05412	103.55230			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.77971	105.66887	10.77971	105.57418			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.72053			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.72053			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.72059			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.17757	103.80963	10.17757	102.99571			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.13121	106.48868	10.13121	103.81302			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.00998	104.76233	10.00998	103.61980			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.00428	106.04376	10.00428	104.22203			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.17660	98.30557	9.17660	103.69111			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.62776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61458			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61458			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.52247			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	10.07501	103.30827	10.07501	102.61357			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.44000	104.10668	10.44000	104.07721			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	66.29394	10.22500	101.30801			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	101.15521			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.46755			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.37044	12.22500	101.62609			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.58947			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.13000	63.41942	10.13000	103.83240			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53923			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58110			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58110			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	15,000,000.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51913			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.14487			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.92757	108.42452	12.92757	106.18794			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.12885	106.13606	14.12885	106.01317			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.01421	105.95858	13.01421	104.56357			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.12395			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.12395			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.12395			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.20723			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.38909	100.00000	8.37317			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.91951	100.00000	21.86582			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.94921	100.00000	19.90036			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.31433	100.00000	12.28417			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.32287	100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.88861	100.00000	14.85214			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.90072	100.00000	12.86913			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.16914	100.00000	58.05878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73278			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.72072			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.76286			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.06000	111.28749	1.06000	176.58463			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.33000	100.36024	7.33000	153.57230			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.33000	101.61132	7.33000	153.75760			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.71500	104.57467	7.71500	104.55304			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.58549			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26462			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.27126			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	101.81652			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.57788			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38642			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.66520	100.00000	54.53277			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	93.44668	100.00000	93.21931			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.88000	102.29250	6.88000	102.27370		172,000,000,000.00	25,000,000	107,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.88590			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76147			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77858			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83558			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89254			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.05168			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.12389	100.00000	6.10889			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58910			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62134			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63515			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63975			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.69495			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76846			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.99022	100.00000	5.97555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.99022	100.00000	5.97555				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38135				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50162				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53442				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.43500	106.34429	7.43500	106.32320				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63280				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80757				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.28226	100.00000	4.27188				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.28226	100.00000	4.27188				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.17000	107.79035	6.17000	107.77225				1,672,070,000.00	271,000	2,647,662.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.19425				0.00	0	2,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10216				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.75825				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.67380				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.19967				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.54346	100.00000	6.52761				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.24024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.20037			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.21183			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.23262			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.31871			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.46198			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.44680			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26045			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.46950			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.83142			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.71201	100.00000	11.68333			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.74500	109.43256	6.74500	109.41284			600,305,000.00	89,000	2,989,000.00
CBL08	On 02/11/2016	Spot Bond	8.31500	118.12013	8.31500	118.09398			465,640,000.00	56,000	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.97971			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.72463			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.01500	107.22617	8.01500	107.20326			18,562,740,000.00	2,316,000	9,258,000.00
CBL12	On 06/09/2018	Spot Bond	10.04000	107.86401	10.04000	107.83530			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.84412			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.29000	109.19868	10.29000	109.16842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.57806			0.00	0	10,800,000.00
CBL16	On 18/05/2017	Spot Bond	8.20500	104.52749	8.20500	104.50466		15,843,855,000.00		1,931,000	2,171,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.28837			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.73000	104.52043	10.73000	104.49026			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.60980			0.00	0	500,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.13652			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.51166			0.00	0	2,300,000.00
CBL22	On 06/05/2020	Spot Bond	9.03000	79.97577	9.03000	97.94961			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.16000	127.71212	9.16000	127.68070			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.01000	123.51386	9.01000	117.68911			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.48000	122.15068	8.48000	122.12312			0.00	0	29,538,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.80782			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.56500	105.72725	10.56500	105.69767			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.44879			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.50533			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.73115			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.93396			0.00	8,000,000	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.50608			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.45930			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.45930			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.45930			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06337			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.46954			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.36713			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28519			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.47825			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21434			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.47303			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.36709			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29540			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50060			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23320			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22253			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07007			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.49002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41834			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.43876			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.89000	104.04041	9.89000	104.01302			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.47000	102.79786	7.47000	102.77728			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35707			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.87906			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.17528			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.17528			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.42327			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.36797	100.00000	24.30895			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.17018	100.00000	24.11162			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.51034			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	62.28376	100.00000	62.13287			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	62.66410	100.00000	62.51062			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.05763			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00420			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.28503	10.11000	104.25662			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00420			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03657			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.02949			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.30885			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.76773	2.76000	111.16503			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	108.09345	3.14000	111.12137			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.13136	8.25000	102.10893		1,100,550,000,000.00	133,400,000	66,700,000.00	
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.42172			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00420			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00420			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.04824	3.10000	110.72941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	115.86765	2.40000	110.55917			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.19345			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.70090			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.06497			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90625			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.91898			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.23000	104.89957	7.23000	104.87922			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.95953			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94512			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79515			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80710			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.28000	105.07117	7.28000	105.05065		145,600,000,000.00	20,000,000	10,000,000.00	
CLN222	On 20/10/2016	Spot Bond	7.28000	105.07117	7.28000	105.05065		145,600,000,000.00	20,000,000	10,000,000.00	
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	7.33000	103.99913	7.33000	103.97857			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.55128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72726			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.31599			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32485			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.82913			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.82913			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.73450	100.17539	52.60655			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.16800			0.00	8,000,000	8,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.36517			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57495			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18041			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.19296			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.55644	9.35000	102.53056			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.55644	9.35000	102.53056			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.12688			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.12726			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	100.30495			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.29885			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22331			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22331			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22331			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22331			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22331			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25719			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32294			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.06000	109.07537	8.06000	109.05196			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.82982			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.24128			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.28888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.28888			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.64716			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78667			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28154			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.09342			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42858			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41838			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43873			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.22022			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.22082			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.15526			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43464			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.97909			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92723			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31082			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20148			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37754			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61224			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61224			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61224			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.46056			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.07236			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52984			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52984			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51104			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35787			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51104			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17813			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.66794			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35792			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35792			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35481			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.42523	100.00000	6.40968			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.63264			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	100.42331			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.75000	99.08680	9.75000	99.23009			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.27000	101.81251	10.27000	100.77315			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28768			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.68770			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.41268			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77312			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.72904			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.41399	8.80500	100.79928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30355			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	100.71620			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.35481			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.31428			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23198			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30322			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30322			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30322			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.25625	100.00000	25.19974			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.25625	100.00000	25.19974			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.89241	7.01000	36.50420			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	159.18887			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00064			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	7.71500	104.57467	7.71500	131.51029			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.33000	34.85758	7.33000	153.57230			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.33000	35.24478	7.33000	153.75760			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.36244			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.22019			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10237			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10237			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57172			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45712			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47968			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09757			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48981			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77312			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.33874			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.78000	114.31914	7.78000	110.06424			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.80500	109.34686	7.80500	104.82575			0.00	0	490,000.00
COJ05	On 05/06/2023	Spot Bond	8.94000	127.36266	8.94000	121.23249		17,880,000,000.00	2,000,000	196,000,000.00	
COJ06	On 09/12/2015	Spot Bond	7.23000	113.36378	7.23000	107.94050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	8.53000	114.74186	8.53000	114.71582			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.06000	101.84159	9.06000	101.81693			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.06000	102.76696	10.06000	102.73941			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.46000	24.99579	9.46000	24.99579			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02184			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11225			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00011			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57623			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.27163			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13292			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.39000	99.25190	11.39000	100.21126			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.57323			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.94000	100.53729	6.94000	101.46696			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50582			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.60979			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.69259			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.52674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On 25/08/2013	Spot Bond	6.23000	103.58027	6.23000	103.56284			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.03000	131.54765	6.03000	124.04085			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.17500	114.93861	7.17500	114.91623		28,061,425,000.00		3,911,000	40,580,000.00
DV23	On 27/02/2023	Spot Bond	7.74000	117.91043	7.74000	117.88570		16,966,080,000.00		2,192,000	88,612,000.00
E170	On 01/08/2020	Spot Bond	6.78500	142.15361	6.78500	142.12741			0.00	0	26,071,958.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.55943			0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.06903			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.07517			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.07893			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.77936			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.53947		(125,400,000.00)		418,000	20,109,000.00
EL28	On 02/05/2028	Spot Bond	1.44000	122.58873	1.39000	123.30909		601,920,000.00		418,000	15,220,000.00
EL29	On 19/11/2029	Spot Bond	1.47000	110.13502	1.47000	110.08720			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.38000	115.23095	8.38000	115.20482			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.28000	116.22790	8.28000	116.20228		32,126,400,000.00		3,880,000	1,940,000.00
EMM03	On 04/05/2024	Spot Bond	9.11000	107.24737	9.11000	107.22142			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.77000	95.68043	9.77000	97.42782			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.43490			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.19001			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.27044	100.00000	40.17288			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.96843	100.00000	52.84012			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	84.44118	100.00000	84.25143			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.65344	3.00000	125.59372			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.19000	110.46762	10.19000	110.43730			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.47873			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.83933			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.15565			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.65000	86.54838	8.65000	101.30088			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.35539			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.32562			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.31563			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.36226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.34952			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28887			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.30038			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.30961			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29025			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.29071			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.30431			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.65000	106.37612	5.65000	106.35992			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.41000	112.85926	6.41000	112.83981		2,730,660,000.00		426,000	204,104,000.00
ES23	On 25/01/2023	Spot Bond	7.27000	122.26051	7.27000	122.23640		930,560,000.00		128,000	246,959,000.00
ES26	On 02/04/2026	Spot Bond	7.88500	101.05485	7.88500	101.03350		12,821,010,000.00		1,626,000	514,662,000.00
ES33	On 15/09/2033	Spot Bond	8.92500	88.38181	8.81500	89.28610		3,857,750,925,000.00		432,241,000	1,268,416,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18508			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85790			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.02665			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.20612			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.08740	100.00000	11.06054			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.78952	100.00000	10.76338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.35985			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.37268			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.41368			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.43671			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.28000	105.25948	6.28000	105.24179			822,680,000.00	131,000	13,531,000.00
FRB05	On 21/12/2018	Spot Bond		8.13000	105.47175	8.13000	105.44866			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.34474			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.34468			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.76528			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000	0.00000	103.16626			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.93000	114.09538	9.93000	114.06500			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.90203			0.00	0	1,500,000.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	71.15188	100.00000	70.96466			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		1.13000	131.77872	1.13000	132.60630			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		1.19000	142.40956	1.19000	281.19263			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		1.94000	108.92683	1.94000	156.71515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.04000	123.50515	2.04000	206.49088			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.44000	117.69596	6.44000	117.67568			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.75499	100.00000	29.68949			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.75499	100.00000	29.68949			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13800	55.65297	8.13800	54.92372			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.51837	9.50500	34.61329			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.28342	9.74000	33.37344			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	94.68084	100.00000	94.44115			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.29354			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.52324			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.56176			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28505			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28505			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77644			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.09812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51039			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67823			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.94855			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.30073	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.30073	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.06536			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66323			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05036			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.22333			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57551			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.63784			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.46526			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63264			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.24163	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94040			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.32908			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74886			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87114			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20909			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.04425			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.30874			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.45510			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20298			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.13177			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.90170			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.86503			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36161			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.33111			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.24774			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36567			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.99335			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.78284	100.09221	12.75184			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46328			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48151			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.76802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.00126			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.26111			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.90517			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.63721			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	101.65771			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.49602			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.54083			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.08089			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96822			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.37964			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96822			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36364			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.51022			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.71687	13.22500	103.71424			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41224			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93453			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.41429			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.16514			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.03152			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.68500	94.77437	2.68500	98.29780			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.37470			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.35388			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.28772			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24990			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.89823			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.64331			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.63314			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.84470			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.86263			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93806			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.37737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70613			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.37000	129.29707	2.37000	120.57071			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.66585			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.68426			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.35000	118.29222	2.35000	120.75465			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.23000	99.70273	0.23000	117.96967			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.37000	115.03338	2.37000	120.57071			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.20999	108.62382	1.20999	122.64910			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.28000	108.91519	1.28000	124.34978			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80277			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.02803	100.00000	20.97708			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.67225			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.32085			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.77090	4.73000	111.71246			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.36451			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42844			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.21571			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.95633			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87863			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.14617			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.99958			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	104.36860			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.29567			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.49336	100.00000	8.44230			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26678			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.12500	101.69560	10.12500	100.84161			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13750			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.93500	102.26033	6.93500	101.39905			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.65592			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55005			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64106			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82262			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.35000	138.50006	3.35000	138.43293			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26822			0.00	0	70,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.76555			0.00	180,000,000	60,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.82947			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.46453			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.00733			0.00	0	55,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.70289			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.72384			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.70000	136.38154	1.70000	269.28635			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.20000	142.28835	1.20000	280.95321			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.92000	133.87551	1.92000	264.33658			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.50000	111.05402	1.50000	128.87720			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.65867			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.10000	128.90469	1.10000	128.84994			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89250			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68867			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.53461			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.35013			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	102.82838	2.25000	102.78147			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80768	100.00000	0.80572			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.32498	104.97509	12.29380			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98689			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90729			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.45408			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.80652	101.07593	18.76052			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.78622	100.44759	9.76241			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31102			0.00	80,000,000	40,000,000.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.01058	100.76967	16.96908			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.67645			0.00	40,000,000	40,000,000.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49066			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.54639			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56775			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	112.84085	1.87000	112.79061			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.31886			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.23543			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83917			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.40000	106.91806	1.40000	112.17843			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.04491			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.43000	106.50223	1.43000	111.83021			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.12603			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.54500	105.67930	5.54500	105.66359		14,677,615,000.00	2,647,000	1,647,000.00	
FRX15	On 14/03/2015	Spot Bond	5.73000	106.96912	5.73000	106.95270		6,016,500,000.00	1,050,000	2,623,000.00	
FRX16	On 15/09/2016	Spot Bond	6.28000	106.77325	6.28000	106.75531		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	6.74500	108.28478	6.74500	108.26526		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	6.91000	116.05563	6.91000	116.03410		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	7.61500	107.43388	7.61500	107.41206		1,599,150,000.00	210,000	1,018,000.00	
FRX23	On 28/02/2023	Spot Bond	8.59000	95.75095	8.59000	96.51120		0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	8.58000	120.87409	8.58000	115.47987		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	9.23000	105.01051	9.23000	104.98434		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	9.81500	83.47677	9.81500	83.45491		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94371			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.12935			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02173			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.01500	106.17094	8.01500	106.14814		1,790,551,000,000.00	223,400,000	111,700,000.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49696			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.76878			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	98.93061			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.23408			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.43744			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36532			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.14738			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.06067			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.87470			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.13898			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.65929			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.67503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.70545			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.84229	100.00000	2.83600			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.74318			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.79551			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	99.87791			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.09500			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.88765			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45780			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.24191			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.86140			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.09538			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.37138			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.81976			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.82629			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.58038			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.68440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.46597			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	105.68487			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.68487			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	98.18500	100.00000	97.94611			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81560			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83998			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.83166	104.84261	6.83166	102.52391			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.95338			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84617			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.88273			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.18546	104.86391	7.18546	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.30048			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90116			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93768			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.63709	104.89794	7.63709	114.94363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.52836			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97443			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.00479			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.15932			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.88249			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89874			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.01417			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.05398			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.98500	118.69013	6.98500	118.66762		4,246,880,000.00		608,000	30,336,000.00
HWAY23	On 07/12/2023	Spot Bond	0.97000	145.10751	0.97000	286.52154			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.95000	149.44530	0.95000	287.01191			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.81500	107.28621	8.81500	107.26064		1,286,990,000.00		146,000	16,083,000.00
HWAY35	On 31/07/2035	Spot Bond	8.81000	107.40193	8.81000	107.37635			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.85000	118.83281	0.79000	119.52967		1,232,500,000.00		1,450,000	694,234,000.00
I2038	On 31/01/2038	Spot Bond	1.88000	113.19760	1.85000	113.79341		256,046,600,000.00		136,195,000	355,119,000.00
I2050	On 31/12/2050	Spot Bond	1.94000	121.38048	1.94000	121.32613		11,407,200,000.00		5,880,000	23,590,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	6.33000	108.98127	6.33000	108.96281		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26397		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.79406		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.21285		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88742		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.99173		0.00	0	13,000,000.00
IBL20		On 15/03/2014	Spot Bond	6.70500	103.43725	6.70500	103.41872		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	6.83000	108.75610	6.83000	108.73625		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.36500	112.59409	7.36500	112.57196		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.63500	102.53953	6.63500	102.52124		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.72153		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.24069		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.20000	109.14403	3.20000	109.09141		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.65000	107.01574	6.65000	106.99640		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52394		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.55748		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.04999	108.55792	0.04999	127.71303		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.10000	114.53130	1.10000	132.91401		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07066			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.57295			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.06500	108.34469	7.06500	108.32414		84,780,000,000.00	12,000,000	6,000,000.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.58185			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.31148			0.00	0	5,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.32638			0.00	0	3,500,000.00
IBL45	On 21/12/2018	Spot Bond	7.56000	105.58382	7.56000	105.56230			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.07500	98.62723	8.07500	98.60566		759,050,000.00	94,000	94,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.56272			0.00	91,351,000	89,770,000.00
IBL49	On 02/04/2018	Spot Bond	7.16500	87.95286	7.16500	101.91208		18,299,410,000.00	2,554,000	2,554,000.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00187	100.00000	0.00186			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.62262	5.00000	100.60904			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.62262	5.00000	100.60904			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.70604	5.00000	101.69216			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.62262	5.00000	100.60904			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.88641	4.00000	100.87556			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.46151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.36589			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47220			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.33000	112.49006	8.33000	112.46497			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24826			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24826			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35544			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.89778	100.00000	8.87623			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.20365			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81864			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61272			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.33000	102.86177	8.33000	102.83896			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10932			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.30484			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27590			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.58767			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.82024	100.00000	3.80748			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA335	On 27/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.67158	5.40000	98.58523			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.59888	5.25000	99.51334			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.29352	5.30000	99.20770			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.07655	5.40000	98.98949			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.78695			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50303			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.42536			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.92757	106.95774	9.92757	104.99910			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.92757	104.37720	9.92757	103.34224			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.54910			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.51557			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.08947	6.50000	101.07180			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.61224			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16521			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042		99.18276	100.25042	98.91330			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.08838			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		21.33062	100.00000	21.27895			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		13.65160	100.00000	13.61853			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.24701			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.12091			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.92611			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.92611			0.00	0	1,000,000.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.21135			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.21135			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.31736			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.42359			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08726			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.09139			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28550			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30834			0.00	0	3,000,000.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.31788			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43412			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12091			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11918			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10619			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.80437			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75863			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78039			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.08726			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58664			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58664			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.90877			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	57.62456	100.00000	57.48497			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.52247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.06661			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98009			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.88112			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90106			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.91439			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.34000	106.06329	7.34000	106.04240			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.39500	103.70510	6.39500	103.68736		831,350,000.00		130,000	130,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.83973		0.00	45,000,000		15,000,000.00
IPL6	On 28/09/2017	Spot Bond	7.61500	109.62330	7.61500	109.60104		1,462,080,000.00		192,000	12,692,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07550		0.00	0		0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.16018		0.00	0		0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.57932		0.00	0		0.00
IV014	On 22/06/2015	Spot Bond	7.51000	110.40957	7.51000	110.38721		0.00	0		0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60243		0.00	0		0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.93805			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.19000	105.33486	2.19000	122.23786			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.12000	101.07118	3.12000	135.70415		24,336,000,000.00	7,800,000	2,600,000.00	
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00786			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29839			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.11092			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.10350			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.81962			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.41469			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.72261			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.79000	96.45576	2.79000	97.25219			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.79000	96.37535	2.79000	99.48959			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.83018			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.21322			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27590			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.63000	112.91350	10.63000	112.88173			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.82808			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.12000	99.99856	3.12000	135.70415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.25000	99.97124	5.25000	99.88506			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.87072	5.25000	99.78471			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.77039	5.25000	99.68456			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.67027	5.25000	99.58461			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.57035	5.25000	99.48486			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.26490	5.30000	99.17912			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.14922	5.40000	99.06203			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.04752	5.40000	98.96051			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.94602	5.40000	98.85919			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.84474	5.40000	98.75808			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		25,000,000,000,000.00	250,000,000	250,000,000.00	
IVA336	On 05/09/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13181			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.41231			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.64446			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.64934			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.60647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03638			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.42504			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55833			0.00	22,000,000	11,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53476			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.39021			0.00	5,000,000	5,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.28592			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.23453			0.00	10,000,000	10,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.23468			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50256			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57521			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	83.82688	100.00000	83.63636			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.92526	100.00000	55.78829			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.67540	100.00000	64.51701			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	51.85776	100.00000	51.69586			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65186			0.00	140,000,000	70,000,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.90821	100.00000	8.88663			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.86324	100.00000	28.79255			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91425			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.96477			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.30011	100.00000	35.18990			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.98936			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.74066			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.71000	151.10627	7.71000	151.07520			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.14997			0.00	133,000,000	104,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.84181			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.71500	102.17597	7.71500	102.15461		3,456,320,000.00		448,000	3,548,000.00
LGL03	On 03/04/2018	Spot Bond	7.76500	69.21187	7.76500	100.76134			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.25611	8.00000	100.23475			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.73222			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.58000	100.00245	10.58000	99.97414			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.70549			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.82983			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.43942			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88681			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.25597			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00381			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.75892			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.92764			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.50022			0.00	0	7,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.96028			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82398			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.43199			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.85215			0.00	6,000,000	6,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.95387			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02826			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.68705			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.78962	100.00000	59.64320			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.96406	100.00000	56.82607			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.16757	100.00000	62.01532			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.46626	100.00000	40.36823			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.93616	100.00000	27.86848			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.27872	100.00000	10.25382			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.09454	100.00000	25.03375			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.48000	108.46942	7.48000	108.44765		374,000,000.00	50,000	50,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.81140			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.84120			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82626			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.00829			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.01603			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05467			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.72930			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.86855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	6.85000	106.50406	6.85000	106.48447			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.55000	111.89426	7.55000	111.87135			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.35500	114.13210	8.35500	114.10630			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.10500	108.87047	6.10500	108.85249			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26463			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.31585			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.42500	110.68704	8.42500	110.93187			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.48000	106.07250	6.48000	106.05412		267,948,000,000.00	41,350,000	45,743,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.05255			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	7.77500	103.50213	7.77500	103.48057			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.05010			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.47500	103.52019	7.47500	103.49943		799,825,000.00	107,000	5,607,000.00	
MTN02	On 13/07/2014	Spot Bond	6.16500	108.23094	6.16500	108.21279		1,775,520,000.00	288,000	5,563,000.00	
MTN03	On 13/07/2015	Spot Bond	6.53000	109.14831	6.53000	109.12894		0.00	0	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	7.42000	113.40448	7.42000	113.38165		10,989,020,000.00	1,481,000	3,031,000.00	
MTN05	On 28/10/2013	Spot Bond	6.01500	101.45889	6.01500	101.44258		0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.70402		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.49225			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.25247			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.14615	100.00000	6.13125			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16283	100.00000	0.16243			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.43507	100.00000	6.41947			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.51386	100.00000	6.49808			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.98343	100.89771	5.96883			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.06389	100.61875	6.04911			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	100.32369			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.32691			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.33500			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.34049			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.34641			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35178			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35435			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.38692			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.42469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16283	100.00000	0.16243			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16283	100.00000	0.16243			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.91000	102.65290	7.91000	102.63126			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.13913			0.00	10,800,000	2,700,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.04113			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39846			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.88146			0.00	0	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.63674			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.12308			0.00	0	175,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.53000	110.69050	6.53000	110.67117		1,103,570,000.00		169,000	6,369,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.02904			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.73000	120.57038	7.73000	120.54553		1,174,960,000.00		152,000	3,152,000.00
NBK4	On 28/10/2024	Spot Bond	9.88500	34.14303	9.88500	34.13422			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.58000	106.58552	6.58000	106.56666			0.00	0	9,660,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.85218			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.90089			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.49500	103.08768	6.49500	103.06978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.62037			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		6.78000	108.32203	6.78000	108.30241			1,918,740,000.00	283,000	3,883,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.22819			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.13669			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.36607			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.10210			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.96492			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00014			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000	0.00000	83.18421			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00003			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	100.72835			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.79705			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.65861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00098			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.19144			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.06384			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.89614			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.60740			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04662			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.36641			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38238			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.30046			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04794			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25027			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02563			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.99173			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.28000	108.99074	7.28000	108.96956			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.09500	103.06134	6.09500	103.04444			0.00	0	385,000.00
NED8	On 08/02/2014	Spot Bond	5.94500	104.77687	5.94500	104.75991			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.86418			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	10.86500	117.49865	10.86500	117.46488			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.20922			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97734			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.21000	160.83659	1.21000	160.76783			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.47500	113.59449	7.47500	113.57147			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84779			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86336			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85612			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.10500	112.34010	8.10500	112.64865			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.21046			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.67978			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.19954			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.19753			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.20566			0.00	0	4,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.30500	112.27265	8.30500	114.97481			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.21381			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.20570			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.21052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	8.50500	112.20586	8.50500	112.50428			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.22676			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.21703			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.21376			0.00	0	250,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.27494			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.25530			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.22022			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.27500	133.57297	3.27500	133.50847			0.00	0	30,052,000.00
NRA014	On 30/04/2014	Spot Bond	5.78000	105.81359	5.78000	105.79721		11,560,000,000.00		2,000,000	1,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.22000	122.59840	7.22000	122.57464		28,880,000,000.00		4,000,000	9,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.61000	131.91548	7.61000	131.88871			0.00	0	7,614,000.00
NRA023	On 31/05/2023	Spot Bond	1.10500	176.00117	1.10500	175.92647			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.39000	133.25699	8.39000	133.22706			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.84338			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.82091			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.96773			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.60738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59946			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.11467			0.00	0	13,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.35220			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.12630			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.16256			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.59272	100.00000	15.55494			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.87111	100.00000	20.81999			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.91969	100.00000	20.86846			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.94883	100.00000	20.89753			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.64834	100.00000	21.59533			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.42557	100.00000	22.37065			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.28328	100.00000	27.21646			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.09000	107.13721	6.09000	107.11965		3,215,520,000.00	528,000	10,191,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.98464	100.00000	5.97014			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.07000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.07219	100.00000	31.99364			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.82456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.68708			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.46841			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	87.17980	100.00000	86.98344			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34948			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16003			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17623			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.02978			0.00	7,600,000	1,900,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31729			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.23913			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.30472			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.59998			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43593			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.37180			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41402			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.41189			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51899			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.43722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.61070			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.61079			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51350			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.78546			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.15000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.18672			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.20323			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.23993			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.39752			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.43412			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.33914			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67655			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.33000	112.92968	5.33000	112.91354			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.56500	93.21579	5.56500	93.20189			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.13000	41.51966	7.13000	41.51167			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	5.47000	119.94378	5.33000	120.25572		152,508,879,622,120.00	880,965,196	6,569,402,459.00	
R158	On 15/09/2015	Spot Bond	5.33000	120.27291	5.33000	112.91354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	5.23000	88.89574	5.23000	88.88327			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.33000	127.23986	5.33000	127.22167			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.16000	84.61184	5.16000	84.60012			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.89500	104.18957	4.89500	104.17572			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.43000	130.69076	7.31000	131.86458		180,423,158,090,000.00	283,063,000	3,391,134,420.00	
R187P	On 21/12/2026	Spot Bond	7.05000	39.11769	7.05000	39.11025			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.97000	36.91184	6.97000	36.90489			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.70000	293.34767	0.70000	293.22635		81,071,620,000.00	115,816,600	512,760,400.00	
R201	On 21/12/2014	Spot Bond	5.30500	109.01312	5.19500	109.16481		1,448,371,100,000.00	273,020,000	615,870,000.00	
R202	On 07/12/2033	Spot Bond	1.57000	222.17593	1.55000	222.77313		14,911,860,000.00	9,498,000	2,045,373,200.00	
R2023	On 28/02/2023	Spot Bond	7.02000	107.09316	6.86000	108.23304		23,689,579,680,000.00	374,584,000	5,703,705,088.00	
R203	On 15/09/2017	Spot Bond	6.05500	109.96874	5.91500	110.49977		20,185,172,035,000.00	333,637,000	5,546,660,000.00	
R204	On 21/12/2018	Spot Bond	6.27000	111.62170	6.13000	112.28438		8,061,416,340,450.00	285,712,335	4,305,731,000.00	
R2048	On 28/02/2048	Spot Bond	8.47000	105.38051	8.47000	105.35676		12,499,413,619,000.00	475,727,700	3,251,666,700.00	
R205	On 31/03/2014	Spot Bond	100.00000	63.22341	100.00000	63.06856		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.31500	104.19334	5.21500	104.23898		840,258,980,000.00	158,092,000	2,279,032,000.00	
R207	On 15/01/2020	Spot Bond	6.57500	106.36697	6.42500	107.16372		32,488,275,792,250.00	941,182,630	6,220,389,185.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.69500	101.51678	6.53000	102.49939		29,158,140,718,005.00	.355,211,459	8,218,984,000.00	
R209	On 31/03/2036	Spot Bond	8.36000	79.74936	8.24000	80.75182		26,649,000,143,480.00	187,679,443	8,854,975,227.00	
R210	On 31/03/2028	Spot Bond	1.27000	170.38979	1.22000	171.38512		21,724,620,000.00	17,106,000	607,735,000.00	
R211	On 31/01/2017	Spot Bond	0.62000	116.35199	-0.65000	130.88748		(7,408,380,000.00)	11,949,000	108,825,000.00	
R212	On 31/01/2022	Spot Bond	0.53000	138.97435	0.53000	138.91751		481,638,467,250.00	908,751,825	2,249,585,175.00	
R213	On 28/02/2031	Spot Bond	8.06500	91.85163	7.97000	92.66114		53,717,958,343,805.00	660,627,197	6,352,732,606.00	
R214	On 28/02/2041	Spot Bond	8.39000	81.45672	8.39000	81.43853		39,912,555,620,000.00	757,158,000	9,587,945,000.00	
R224C	On 15/09/2013	Spot Bond	4.95500	98.62102	4.95500	98.60782		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.05500	96.18146	5.05500	96.16842		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.16500	93.68171	5.16500	93.66873		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.39000	90.96766	5.39000	90.95451		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.23000	88.89574	5.23000	88.88327		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.15000	86.81835	5.15000	86.80635		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.16000	84.61184	5.16000	84.60012		62,838,480,000.00	12,178,000	0.00	
R323C	On 21/06/2013	Spot Bond	5.14000	99.76117	5.14000	99.74716		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.23000	97.21695	5.23000	97.20316		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.25000	94.72019	5.25000	94.70670		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.20000	92.36697	5.20000	92.35394		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	5.30000	89.84692	5.30000	89.83401			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.17000	87.81028	5.17000	87.79797			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.15000	85.64845	5.15000	85.63648			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.21000	83.32534	5.21000	83.31357			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.89000	79.06432	5.89000	79.05171			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.94000	76.63309	5.94000	76.62076			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.13500	73.71518	6.13500	73.70294			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.11500	71.59829	6.11500	71.58644			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.09500	69.55570	6.09500	69.54422			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.08500	67.54157	6.08500	67.53045			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.38500	64.21719	6.38500	64.20610			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.36500	62.32157	6.36500	62.31085			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.45000	60.00040	6.45000	59.98994			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.42000	58.27041	6.42000	58.26029			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.39000	56.60677	6.39000	56.59699			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.36000	55.00664	6.36000	54.99718			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.32000	53.51941	6.32000	53.51026			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	6.28000	52.09261	6.28000	52.08377			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.25000	45.53397	7.25000	45.52507			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.21000	44.13741	7.21000	44.12883			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.17000	42.80025	7.17000	42.79197			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.13000	41.51966	7.13000	41.51167			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.09000	40.29298	7.09000	40.28527			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.05000	39.11769	7.05000	39.11025			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.01000	37.99140	7.01000	37.98421			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.97000	36.91184	6.97000	36.90489			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.08710			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96495			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18693			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.15011			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.24531			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.48996	100.00000	2.48386			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94879			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94599			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.94916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88290			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20181			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85925			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.30038			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	99.63504	100.00000	99.45355			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28022			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.15118			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84595			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25345			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96119			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.77370			0.00	6,000,000	6,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.52700			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80541			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.27823			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	101.22104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.79020			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.04078			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92822			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92822			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97403			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22251			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.82574			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.09514			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.88668			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.11786			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87311			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.82250			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.85263			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.63998	12.35000	106.60468			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.85463			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.03697			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.25417	100.00000	12.22449			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.25417	100.00000	12.22449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.06100			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.45703	100.00000	52.32995			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15562			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.92222	5.25000	101.90764			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93347	100.00000	0.93123			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.33777	100.00000	6.32225			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.68216			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.39888			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.89000	113.21606	7.89000	113.19213		599,640,000.00	76,000	4,576,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.68448			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.63000	113.11920	6.63000	113.09916			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.19973			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.96500	106.37455	7.96500	106.35185			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.80433			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.58909			0.00	9,112,000	4,556,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.67448			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.82264			0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.80662			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.63000	105.73986	6.63000	105.72112		795,600,000,000.00	120,000,000	74,300,000.00	
SBK9	On 10/04/2018	Spot Bond	7.73000	103.91310	7.73000	103.89157		0.00	0	6,464,000.00	
SBK111	On 09/04/2014	Spot Bond	0.95000	131.61935	0.95000	131.56402		156,750,000.00	165,000	196,000.00	
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.08078		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	6.79000	116.89868	6.79000	116.87747		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	6.65000	117.21672	6.65000	117.19588		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	6.58000	117.37618	6.58000	117.35553		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	7.31500	105.18111	7.31500	105.16058		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	6.72500	117.04620	6.72500	117.02516		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	6.69000	117.12574	6.69000	117.10479		0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42501		0.00	0	0.00	
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.60060		0.00	0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16146		0.00	0	0.00	
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27790		0.00	0	0.00	
SBR003	On 05/11/2013	Spot Bond	100.00000	86.83838	100.00000	86.63689		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	6.96500	108.85475	6.96500	108.83450			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46046			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.26075			0.00	0	32,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.33002			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.66228	100.00000	1.65858			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.32362			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.18000	116.17812	8.18000	116.15253			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.96000	108.78943	8.96000	108.76352			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.38271			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.73383			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.17833			0.00	0	9,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.18371			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.62000	106.16794	7.62000	106.14636		3,261,360,000.00	428,000	428,000.00	
SBS3	On 25/05/2026	Spot Bond	8.01000	101.73443	8.01000	101.71271			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.23000	102.65729	8.23000	102.63480			0.00	0	14,000.00
SBS9	On 07/07/2016	Spot Bond	6.51000	118.20520	6.51000	118.18428		579,390,000.00	89,000	89,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.89432	0.70000	123.84308		288,400,000.00	412,000	728,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.23000	141.92545	1.23000	280.23643		0.00	0	610,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	0.04999	109.80783	0.04999	127.71303			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.83000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.28226	100.00000	4.27188			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.82130	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.61999	111.65159	0.61999	125.19467			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.08947	6.50000	101.07180			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.16534			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.25663			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.58766			0.00	4,000,000	23,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.01500	106.27337	8.01500	106.25043		737,380,000.00		92,000	92,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.58821			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99957			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.98500	103.54751	5.98500	103.53073		23,940,000,000.00		4,000,000	4,400,000.00
SLI2	On 15/08/2016	Spot Bond	6.63000	111.43340	6.63000	111.41333			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.19500	108.91483	6.19500	104.24537		631,890,000.00		102,000	102,000.00
SNT01	On 15/09/2017	Spot Bond	7.36500	104.99653	7.36500	104.97590			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.40103			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.23336			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.43357			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.23517			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.21500	110.70798	7.21500	110.68643			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18267			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84081			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.87614			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	8.21000	100.28773	8.21000	100.26568			2,142,810,000.00	261,000	38,161,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00014			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37937			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75481			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.13800	93.26624	8.13800	93.24592			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.20000	92.93097	8.20000	92.91057			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.44000	107.31014	6.44000	107.29146			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.68500	100.56911	7.68500	100.54816			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48742			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.09500	105.99807	7.09500	105.97799			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.23000	118.17781	6.23000	118.15810			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.54000	110.19182	1.54000	110.56374			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.08000	105.21073	7.08000	107.76028			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87614			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.77187			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87777			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.77407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74446			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94257			0.00	2,000,000	1,000,000.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.76970			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16736			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38073			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.84499			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.23691			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.19257			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.08911			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.97735			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.96350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.93408			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.94680			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.88725			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.89000	116.35309	5.89000	116.33464			0.00	0	1,000.00
SZ25	On 30/09/2025	Spot Bond	7.87000	110.39042	7.87000	110.36714			0.00	0	3,000.00
T018	On 15/07/2014	Spot Bond	100.00000	50.89572	100.00000	50.78184			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.42774	100.00000	40.32872			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.46219	100.00000	14.42716			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.42500	102.88489	6.42500	102.86722			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84487			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.75855			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.21016			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.52831			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09572			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.57803			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.58000	108.97987	6.58000	108.96038			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.27282			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.32042			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.80957			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.83436			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.94941	7.83000	102.92757			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79591			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82693			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.61750			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.79591			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.82693			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.83061	7.16000	102.62565			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.88764			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88269			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.00146			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98540			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.46886			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41373			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.48164	101.06155	6.46562			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.79095			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.04407			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.90251			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.95201			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.47376			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.80357			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.82106			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83356			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.82106			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.83356			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.83981			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81356			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83356			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90226			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.90226			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00210			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.02704			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99586			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49353			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.52455			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.51215			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21400			0.00	10,000,000	20,000,000.00
TL15	On 29/04/2015	Spot Bond	7.28000	109.22220	7.28000	109.20087			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	6.60000	98.46386	6.60000	98.42384			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.85500	109.56132	6.85500	109.54126		71,717,010,000.00		10,462,000	999,262,000.00
TN20	On 17/09/2020	Spot Bond	7.51000	118.77543	7.51000	118.75164		61,912,440,000.00		8,244,000	311,069,000.00
TN23	On 06/11/2023	Spot Bond	7.87500	121.37278	7.87500	121.34730		80,923,500,000.00		10,276,000	113,676,000.00
TN25	On 19/08/2025	Spot Bond	8.30000	111.83350	8.30000	111.80838			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.34000	105.15031	8.34000	105.12697		1,672,286,760,000.00		200,514,000	113,514,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.33417			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.34175			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35155			0.00	24,000,000	12,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.35251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.40060			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50024			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98708			0.00	0	5,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.02729			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05140			0.00	0	7,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.11071	10.00000	100.08302			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10795	9.75000	100.08096			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10730	100.00000	10.08036			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.97776			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.05562			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.33908			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.03081			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.32682			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.85507			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.23802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.67653			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.03611			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	133,000,000.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86075			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80240			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77322			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70027			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67110			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61504			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65897			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.37932			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26260			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18966			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17185			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	94.64514	100.00000	94.40674			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77192			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33836			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67362			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29288			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.93000	118.51114	7.93000	118.48610			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.53684			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91324			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24989			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.25500	109.08394	8.25500	109.05997			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	86.68125	100.00000	86.48106			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	86.54336	100.00000	86.35232			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	86.80903	100.00000	86.60854			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00671			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05384			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.46107			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47784			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.47861			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.22014			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.08790			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	136.82000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.69000	118.63107	5.69000	118.61299			0.00	0	93,011,000.00
WS05	On 01/08/2018	Spot Bond	0.34000	194.00977	-0.34000	251.18848		(1,127,780,000.00)	3,317,000		36,114,000.00
WSP1	On 28/05/2015	Spot Bond	5.73000	106.21120	5.73000	106.19490			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.42000	109.10678	6.42000	109.08806			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.68500	111.42899	6.68500	111.40909			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.05000	110.77557	7.05000	110.75472			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.07000	111.78785	7.07000	111.76675			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.17000	98.76888	5.17000	98.75506			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.23000	97.49929	5.23000	97.48567			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.28000	89.76516	5.28000	89.75224			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.22000	95.85066	5.22000	95.83716			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.23000	94.61672	5.23000	94.60323			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.21000	88.50438	5.21000	88.49194			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.21000	92.63987	5.21000	92.62692			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.28000	89.75224	5.28000	89.73932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.07500	68.50500	6.07500	68.49386			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.55621	100.00000	10.53619			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04251	100.00000	0.04243			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.55621	100.00000	10.53619			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.28447	100.00000	28.23081			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.93643	100.00000	28.88153			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.12713	100.00000	27.07566			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.12713	100.00000	27.07566			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.34410	100.00000	24.29791			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.34410	100.00000	24.29791			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.59907	100.00000	21.55809			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.59907	100.00000	21.55809			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.45439	100.00000	11.43266			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.82006	100.00000	10.79953			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00

**Total for j-Bonds :** 619,318,737,811,360.00 ,849,424,385 104 791 514 080.00

**Grand Total:** 19,322,092,435,385.00 149,720,404 04 794 235 737.00