



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/06/2013

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	10.09590	10.09590	10.17990	10.17990		22.62	1,345,894,524.90	133,311	360,805.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,455.90000	1.45590	1,539.90000	1.53990	1,455.900	27.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.18	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,415.90000	1.41590	1,499.90000	1.49990	1,415.900	27.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.44	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,395.90000	1.39590	1,479.90000	1.47990	1,395.900	27.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.57	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,355.90000	1.35590	1,439.90000	1.43990	1,355.900	27.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,345.90000	1.34590	1,429.90000	1.42990	1,345.900	27.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.89	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,335.90000	1.33590	1,419.90000	1.41990	1,335.900	27.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,295.90000	1.29590	1,379.90000	1.37990	1,295.900	28.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.22	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,245.90000	1.24590	1,329.90010	1.32990	1,245.900	28.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.00000	0.00000	0.00010	0.00000	0.000	28.55	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,095.90050	1.09590	1,179.90230	1.17990	1,095.901	29.53	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.00050	0.00000	0.00230	0.00000	0.001	29.53	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	1,065.90100	1.06590	1,149.90410	1.14990	1,065.901	29.72	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.00100	0.00000	0.00410	0.00000	0.001	29.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	1,055.90120	1.05590	1,139.90490	1.13990	1,055.901	29.79	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.00120	0.00000	0.00490	0.00000	0.001	29.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	995.90450	0.99590	1,079.91460	1.07991	995.904	30.18	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.00450	0.00000	0.01460	0.00001	0.005	30.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	945.91240	0.94591	1,029.93370	1.02993	945.912	30.51	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.01240	0.00001	0.03370	0.00003	0.012	30.51	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	915.91700	0.91592	999.94330	0.99994	915.917	30.19	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.01700	0.00002	0.04330	0.00004	0.017	30.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	895.92100	0.89592	979.95120	0.97995	895.921	29.98	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.02100	0.00002	0.05120	0.00005	0.021	29.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	845.93560	0.84594	929.97760	0.92998	845.936	29.44	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.03560	0.00004	0.07760	0.00008	0.036	29.44	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	815.94880	0.81595	899.99960	0.90000	815.949	29.12	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.04880	0.00005	0.09960	0.00010	0.049	29.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	795.96010	0.79596	880.01760	0.88002	795.960	28.91	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.06010	0.00006	0.11760	0.00012	0.060	28.91	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	746.00100	0.74600	830.07800	0.83008	746.001	28.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	0.10100	0.00010	0.17800	0.00018	0.101	28.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	696.06900	0.69607	780.16910	0.78017	696.069	27.84	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	0.16900	0.00017	0.26910	0.00027	0.169	27.84	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	596.36580	0.59637	680.51140	0.68051	596.366	26.77	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	0.46580	0.00047	0.61140	0.00061	0.466	26.77	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	399.32570	0.39933	483.14160	0.48314	399.326	24.91	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	3.42570	0.00343	3.24160	0.00324	3.426	24.91	0.00	0	22,901.00

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	9.85	Call	260.11040		0.26011	341.34010	0.34134	260.110	24.14	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	14.21040		0.01421	11.44010	0.01144	14.210	24.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	225.78090		0.22578	305.43040	0.30543	225.781	23.94	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	19.88090		0.01988	15.53040	0.01553	19.881	23.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	141.39010		0.14139	213.51530	0.21352	141.390	23.38	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	45.49010		0.04549	33.61530	0.03362	45.490	23.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	30.78390		0.03078	69.63870	0.06964	30.784	23.64	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	184.88390		0.18488	139.73870	0.13974	184.884	23.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.30060		0.00030	2.30290	0.00230	0.301	29.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	754.40060		0.75440	672.40290	0.67240	754.401	29.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.08700		0.00009	0.91930	0.00092	0.087	30.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	904.18700		0.90419	821.01930	0.82102	904.187	30.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.01290		0.00001	0.22140	0.00022	0.013	33.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,154.11290		1.15411	1,070.32140	1.07032	1,154.113	33.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.00270		0.00000	0.06670	0.00007	0.003	36.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,404.10270		1.40410	1,320.16670	1.32017	1,404.103	36.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,595.90000		1.59590	1,679.90000	1.67990	1,595.900	26.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	26.26	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,495.90000		1.49590	1,579.90000	1.57990	1,495.900	26.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	26.91	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.00020		0.00000	0.00900	0.00001	0.000	41.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1,904.10020		1.90410	1,820.10900	1.82011	1,904.100	41.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,895.90000		2.89590	2,979.90000	2.97990	2,895.900	23.64	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	23.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.23920		10.23920	10.32590	10.32590		18.38	1,297,173,530.40	126,687	426,765.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,454.43020		1.45443	1,538.33490	1.53833	1,454.430	17.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	15.23020		0.01523	12.43490	0.01243	15.230	17.23	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,406.54520		1.40655	1,490.08710	1.49009	1,406.545	17.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	17.34520		0.01735	14.18710	0.01419	17.345	17.14	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,080.11700		1.08012	1,159.83180	1.15983	1,080.117	16.49	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	40.91700		0.04092	33.93180	0.03393	40.917	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	990.62190		0.99062	1,068.72900	1.06873	990.622	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	51.42190		0.05142	42.82900	0.04283	51.422	16.30	1,655,528.07	32,195	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,502.54760		1.50255	1,586.77890	1.58678	1,502.548	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.34760		0.01335	10.87890	0.01088	13.348	17.33	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	906.96770		0.90697	982.87270	0.98287	906.968	16.42	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	67.76770		0.06777	56.97270	0.05697	67.768	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	826.85240		0.82685	900.25240	0.90025	826.852	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	87.65240		0.08765	74.35240	0.07435	87.652	16.53	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,264.53740		1.26454	1,346.74130	1.34674	1,264.537	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	25.33740		0.02534	20.84130	0.02084	25.337	16.86	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	721.21150		0.72121	790.63150	0.79063	721.211	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	122.01150		0.12201	104.73150	0.10473	122.011	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	713.97380		0.71397	783.09010	0.78309	713.974	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	124.77380		0.12477	107.19010	0.10719	124.774	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	948.36880		0.94837	1,025.41390	1.02541	948.369	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	59.16880		0.05917	49.51390	0.04951	59.169	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	678.42630		0.67843	745.98810	0.74599	678.426	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	139.22630		0.13923	120.08810	0.12009	139.226	16.77	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	643.96050		0.64396	709.91210	0.70991	643.961	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	154.76050		0.15476	134.01210	0.13401	154.760	16.83	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	788.21810		0.78822	860.25730	0.86026	788.218	16.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	99.01810		0.09902	84.35730	0.08436	99.018	16.59	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	578.36090		0.57836	640.94450	0.64094	578.361	16.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	189.16090		0.18916	165.04450	0.16504	189.161	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	548.88930		0.54889	609.67670	0.60968	548.889	17.09	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	209.68930		0.20969	183.77670	0.18378	209.689	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	706.77840		0.70678	775.58850	0.77559	706.778	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	127.57840		0.12758	109.68850	0.10969	127.578	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	462.70460		0.46270	0.00000	0.00000	462.705	17.55	4,627,046.00	10,000	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	283.50460		0.28350	0.00000	0.00000	283.505	17.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	397.06450		0.39706	446.93880	0.44694	397.064	17.95	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	357.86450		0.35786	321.03880	0.32104	357.864	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	610.60050		0.61060	674.89080	0.67489	610.601	16.89	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	171.40050		0.17140	148.99080	0.14899	171.400	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	347.58690		0.34759	393.23000	0.39323	347.587	18.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	428.38690		0.42839	387.33000	0.38733	428.387	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	318.19520		0.31820	361.11510	0.36112	318.195	18.54	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	478.99520		0.47900	435.21510	0.43522	478.995	18.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	493.59330		0.49359	550.74190	0.55074	493.593	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	254.39330		0.25439	224.84190	0.22484	254.393	17.38	2,727,859.36	10,723	16,068.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	216.82710		0.21683	249.11750	0.24912	216.827	19.67	716,830.39	3,306	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	727.62710		0.72763	673.21750	0.67322	727.627	19.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	205.35510		0.20536	236.31320	0.23631	205.355	19.83	4,450,661.08	21,673	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	766.15510		0.76616	710.41320	0.71041	766.155	19.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	355.41770		0.35542	401.75520	0.40176	355.418	18.24	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	416.21770		0.41622	375.85520	0.37586	416.218	18.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	122.21300		0.12221	142.47360	0.14247	122.213	21.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,183.01300		1.18301	1,116.57360	1.11657	1,183.013	21.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	91.28220		0.09128	107.05010	0.10705	91.282	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,452.08220		1.45208	1,381.15010	1.38115	1,452.082	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	285.09510		0.28510	0.00000	0.00000	285.095	18.86	57,019.02	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	545.89510		0.54590	0.00000	0.00000	545.895	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	69.35350		0.06935	81.72440	0.08172	69.354	23.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,730.15350		1.73015	1,655.82440	1.65582	1,730.154	23.55		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	51.52290		0.05152	60.97600	0.06098	51.523	24.73		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,062.32290		2.06232	1,985.07600	1.98508	2,062.323	24.73		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	166.07410		0.16607	192.20780	0.19221	166.074	20.50		0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	926.87410		0.92687	866.30780	0.86631	926.874	20.50		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,939.84990		2.93985	3,026.44110	3.02644	2,939.850	23.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.64990		0.00065	0.54110	0.00054	0.650	23.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,745.90980		1.74591	1,831.32500	1.83132	1,745.910	17.79		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.70980		0.00671	5.42500	0.00543	6.710	17.79		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,550.87620		1.55088	1,635.40050	1.63540	1,550.876	17.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.67620		0.01168	9.50050	0.00950	11.676	17.42		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.37280		10.37280	10.46060	10.46060		18.16		25,537,833.60	2,462	60,862.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,505.87370		1.50587	1,586.15720	1.58616	1,505.874	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	60.97370		0.06097	53.45720	0.05346	60.974	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,461.18950		1.46119	1,540.88820	1.54089	1,461.190	17.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	66.28950		0.06629	58.18820	0.05819	66.289	17.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,416.88830		1.41689	1,495.96800	1.49597	1,416.888	16.93		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	71.98830		0.07199	63.26800	0.06327	71.988	16.93		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,267.60060		1.26760	1,344.27520	1.34428	1,267.601	16.69		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	94.80060		0.09480	83.67520	0.08368	94.801	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,530.96620		1.53097	1,611.56150	1.61156	1,530.966	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	58.16620		0.05817	50.96150	0.05096	58.166	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	891.89520		0.89190	958.62530	0.95863	891.895	16.67		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	209.09520		0.20910	188.02530	0.18803	209.095	16.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	885.15320		0.88515	951.63840	0.95164	885.153	16.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	212.35320		0.21235	191.03840	0.19104	212.353	16.67		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,441.56080		1.44156	1,520.99020	1.52099	1,441.561	16.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	68.76080		0.06876	60.39020	0.06039	68.761	16.97		0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	788.02240	0.78802	850.72020	0.85072	788.022	16.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	265.22240	0.26522	240.12020	0.24012	265.222	16.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	700.68950	0.70069	759.39650	0.75940	700.689	17.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	327.88950	0.32789	298.79650	0.29880	327.889	17.02		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	989.65570	0.98966	1,059.69770	1.05970	989.656	16.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	166.85570	0.16686	149.09770	0.14910	166.856	16.54	16,685.57	16,685.57	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	571.59650	0.57160	623.00030	0.62300	571.597	17.70		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	468.79650	0.46880	432.40030	0.43240	468.797	17.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	558.77020	0.55877	609.38230	0.60938	558.770	17.78		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	485.97020	0.48597	448.78230	0.44878	485.970	17.78		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	819.56880	0.81957	883.55090	0.88355	819.569	16.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	246.76880	0.24677	222.95090	0.22295	246.769	16.76	10,413,643.36	10,413,643.36	42,200	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	462.49350	0.46249	506.76700	0.50677	462.493	18.41		0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	639.69350	0.63969	596.16700	0.59617	639.693	18.41		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	383.32520	0.38333	0.00000	0.00000	383.325	19.03	38,332.52	38,332.52	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	810.52520	0.81053	0.00000	0.00000	810.525	19.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	649.93160	0.64993	705.90670	0.70591	649.932	17.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	377.13160	0.37713	345.30670	0.34531	377.132	17.27		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	286.70160	0.28670	0.00000	0.00000	286.702	20.06	28,670.16	28,670.16	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,113.90160	1.11390	0.00000	0.00000	1,113.902	20.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	258.16410	0.25816	286.19990	0.28620	258.164	20.45		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,235.36410	1.23536	1,175.59990	1.17560	1,235.364	20.45		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	518.06100	0.51806	566.08000	0.56608	518.061	18.03		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	545.26100	0.54526	505.48000	0.50548	545.261	18.03		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	203.51900	0.20352	226.45200	0.22645	203.519	21.34		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,530.71900	1.53072	1,465.85200	1.46585	1,530.719	21.34		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	167.49760	0.16750	186.86350	0.18686	167.498	22.09		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,794.69760	1.79470	1,726.26350	1.72626	1,794.698	22.09		0.00	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	11.00	Call	330.77780		0.33078	365.08630	0.36509	330.778	19.54		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	957.97780		0.95798	904.48630	0.90449	957.978	19.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,667.66480		1.66766	1,749.76790	1.74977	1,667.665	17.31		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	44.86480		0.04486	39.16790	0.03917	44.865	17.31		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	135.20690		0.13521	151.21110	0.15121	135.207	22.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,112.40690		2.11241	2,040.61110	2.04061	2,112.407	22.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	232.99650		0.23300	0.00000	0.00000	232.997	20.84	3,774,543.30		16,200	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,360.19650		1.36020	0.00000	0.00000	1,360.196	20.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,977.28040		2.97728	3,064.47440	3.06447	2,977.280	20.50		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.48040		0.00448	3.87440	0.00387	4.480	20.50		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,385.02410		2.38502	2,471.16840	2.47117	2,385.024	18.83		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.22410		0.01222	10.56840	0.01057	12.224	18.83		0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.52370		10.52370	10.61600	10.61600		18.14	186,953,530.50		17,765	26,135.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,415.33710		1.41534	1,493.68480	1.49368	1,415.337	16.39		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	141.63710		0.14164	127.68480	0.12768	141.637	16.39		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,154.32980		1.15433	1,226.63790	1.22664	1,154.330	16.27		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	220.62980		0.22063	200.63790	0.20064	220.630	16.27		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,147.50580		1.14751	1,219.60290	1.21960	1,147.506	16.29		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	223.80580		0.22381	203.60290	0.20360	223.806	16.29		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,140.71060		1.14071	1,212.59580	1.21260	1,140.711	16.30		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	227.01060		0.22701	206.59580	0.20660	227.011	16.30		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,080.84470		1.08084	1,150.79310	1.15079	1,080.845	16.41		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	257.14470		0.25714	234.79310	0.23479	257.145	16.41		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,048.59560		1.04860	1,117.44640	1.11745	1,048.596	16.48		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	274.89560		0.27490	251.44640	0.25145	274.896	16.48		0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	667.70790		0.66771	719.46060	0.71946	667.708	17.90		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	644.00790		0.64401	603.46060	0.60346	644.008	17.90		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	611.57880		0.61158	660.12790	0.66013	611.579	18.24		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 17/03/2014	Foreign Exchange Future	10.65	Put	737.87880		0.73788	694.12790	0.69413	737.879	18.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	498.04320		0.49804	539.65740	0.53966	498.043	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	974.34320		0.97434	923.65740	0.92366	974.343	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	456.84710		0.45685	495.75190	0.49575	456.847	19.28	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,083.14710		1.08315	1,029.75190	1.02975	1,083.147	19.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	431.84000		0.43184	469.03580	0.46904	431.840	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,158.14000		1.15814	1,103.03580	1.10304	1,158.140	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	376.23030		0.37623	409.47310	0.40947	376.230	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,352.53030		1.35253	1,293.47310	1.29347	1,352.530	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	329.05750		0.32906	358.78110	0.35878	329.058	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,555.35750		1.55536	1,492.78110	1.49278	1,555.358	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	288.89030		0.28889	315.49390	0.31549	288.890	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,765.19030		1.76519	1,699.49390	1.69949	1,765.190	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	254.88410		0.25488	278.74240	0.27874	254.884	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,981.18410		1.98118	1,912.74240	1.91274	1,981.184	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,352.82740		2.35283	2,441.68190	2.44168	2,352.827	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.12740		0.02913	25.68190	0.02568	29.127	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,886.63070		1.88663	1,971.96370	1.97196	1,886.631	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	62.93070		0.06293	55.96370	0.05596	62.931	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	226.03940		0.22604	247.48940	0.24749	226.039	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,202.33940		2.20234	2,131.48940	2.13149	2,202.339	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,836.97470		2.83697	2,927.64410	2.92764	2,836.975	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.27470		0.01327	11.64410	0.01164	13.275	18.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.67620		10.67620	10.76990	10.76990		18.21	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	724.68170		0.72468	774.57420	0.77457	724.682	18.30	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	848.48170		0.84848	804.67420	0.80467	848.482	18.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	494.96350		0.49496	532.01620	0.53202	494.963	19.81	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,418.76350		1.41876	1,362.11620	1.36212	1,418.764	19.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,232.38430		1.23238	1,302.98130	1.30298	1,232.384	16.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	306.18430		0.30618	283.08130	0.28308	306.184	16.43	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,200.94260		1.20094	1,270.56100	1.27056	1,200.943	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	324.74260		0.32474	300.66100	0.30066	324.743	16.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,343.44420		1.34344	1,416.92220	1.41692	1,343.444	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	257.24420		0.25724	237.02220	0.23702	257.244	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,336.16110		1.33616	1,409.46890	1.40947	1,336.161	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	259.96110		0.25996	239.56890	0.23957	259.961	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,328.89830		1.32890	1,402.03520	1.40204	1,328.898	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	262.69830		0.26270	242.13520	0.24214	262.698	16.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.71020		10.71020	10.80280	10.80280		18.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,255.54730		1.25555	1,321.29430	1.32129	1,255.547	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	445.34730		0.44535	418.49430	0.41849	445.347	17.02	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,050.36480		1.05036	1,109.28080	1.10928	1,050.365	17.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	630.16480		0.63016	596.48080	0.59648	630.165	17.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,045.88980		1.04589	1,104.63030	1.10463	1,045.890	17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	635.68980		0.63569	601.83030	0.60183	635.690	17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,041.44170		1.04144	1,100.00690	1.10001	1,041.442	17.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	641.24170		0.64124	607.20690	0.60721	641.242	17.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	795.70790		0.79571	843.77480	0.84377	795.708	18.79	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,035.50790		1.03551	990.97480	0.99097	1,035.508	18.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.74210		10.74210	10.83370	10.83370		18.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,299.67110		1.29967	1,362.53530	1.36254	1,299.671	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	557.57110		0.55757	528.83530	0.52884	557.571	17.37	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	883.85670		0.88386	931.77080	0.93177	883.857	18.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,141.75670		1.14176	1,098.07080	1.09807	1,141.757	18.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,338.40520		2.33841	2,419.87450	2.41987	2,338.405	17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	146.30520		0.14631	136.17450	0.13617	146.305	17.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,538.54440		1.53854	1,607.51490	1.60751	1,538.544	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	396.44440		0.39644	373.81490	0.37381	396.444	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,828.28800		2.82829	2,913.62150	2.91362	2,828.288	18.01		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	86.18800		0.08619	79.92150	0.07992	86.188	18.01		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,425.51650		2.42552	2,507.79280	2.50779	2,425.516	17.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	133.41650		0.13342	124.09280	0.12409	133.416	17.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,381.84070		2.38184	2,463.71960	2.46372	2,381.841	17.38		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	139.74070		0.13974	130.01960	0.13002	139.741	17.38		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.38370		11.38370	11.45430	11.45430		19.76		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,587.14430		2.58714	2,645.77750	2.64578	2,587.144	17.67		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	353.44430		0.35344	341.47750	0.34148	353.444	17.67		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,551.34940		2.55135	2,609.61920	2.60962	2,551.349	17.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	367.64940		0.36765	355.31920	0.35532	367.649	17.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,515.90420		2.51590	2,573.80670	2.57381	2,515.904	17.71		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	382.20420		0.38220	369.50670	0.36951	382.204	17.71		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.09590		10.09590	10.17990	10.17990		22.62		0.00	0	419.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	135,590.00000		1.35590	143,990.00040	1.43990	135,590.000	27.83		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00040	0.00000	0.000	27.83		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	134,590.00000		1.34590	142,990.00050	1.42990	134,590.000	27.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00050	0.00000	0.000	27.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	133,590.00000		1.33590	141,990.00070	1.41990	133,590.000	27.96		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00070	0.00000	0.000	27.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.23920		10.23920	10.32590	10.32590		18.38		225,262.40	22	986.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	136,842.11580		1.36842	145,164.45010	1.45164	136,842.116	17.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,922.11580		0.01922	1,574.45010	0.01574	1,922.116	17.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	135,891.72090		1.35892	144,205.68050	1.44206	135,891.721	17.05		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,971.72090		0.01972	1,615.68050	0.01616	1,971.721	17.05		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	134,942.45580		1.34942	143,247.87020	1.43248	134,942.456	17.03		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,022.45580		0.02022	1,657.87020	0.01658	2,022.456	17.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	75,058.00970		0.75058	82,119.02470	0.82119	75,058.010	16.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	11,138.00970		0.11138	9,529.02470	0.09529	11,138.010	16.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	33,613.96780		0.33614	38,074.95590	0.38075	33,613.968	18.38	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	44,693.96780		0.44694	40,484.95590	0.40485	44,693.968	18.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.37280		10.37280	10.46060	10.46060		18.16	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	102,608.02550		1.02608	109,724.65780	1.09725	102,608.026	16.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	15,328.02550		0.15328	13,664.65780	0.13665	15,328.026	16.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	101,873.34760		1.01873	108,967.75800	1.08968	101,873.348	16.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	15,593.34760		0.15593	13,907.75800	0.13908	15,593.348	16.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	103,345.79510		1.03346	110,484.51350	1.10485	103,345.795	16.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	15,065.79510		0.15066	13,424.51350	0.13425	15,065.795	16.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.52370		10.52370	10.61600	10.61600		18.14	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	66,770.78770		0.66771	71,946.05720	0.71946	66,770.788	17.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	64,400.78770		0.64401	60,346.05720	0.60346	64,400.788	17.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	66,382.66640		0.66383	71,536.17310	0.71536	66,382.666	17.93	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	65,012.66640		0.65013	60,936.17310	0.60936	65,012.666	17.93	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	67,161.42510		0.67161	72,358.51580	0.72359	67,161.425	17.88	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	63,791.42510		0.63791	59,758.51580	0.59759	63,791.425	17.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.75820		15.75820	15.81430	15.81430		19.86	30,066,645.60	1,908	19,402.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,758.20000		3.75820	3,814.30000	3.81430	3,758.200	41.39	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	41.39	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,758.20130		2.75820	2,814.31390	2.81431	2,758.201	49.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00130		0.00000	0.01390	0.00001	0.001	49.56	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,968.20480		1.96820	2,024.33430	2.02433	1,968.205	37.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.00480		0.00000	0.03430	0.00003	0.005	37.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,418.22950		1.41823	1,474.42760	1.47443	1,418.230	30.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	0.02950		0.00003	0.12760	0.00013	0.030	30.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	958.81590		0.95882	1,015.68640	1.01569	958.816	27.00	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	0.61590		0.00062	1.38640	0.00139	0.616	27.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,958.20490		1.95820	2,014.33480	2.01433	1,958.205	37.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.00490		0.00000	0.03480	0.00003	0.005	37.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,948.20500		1.94821	2,004.33520	2.00434	1,948.205	37.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.00500		0.00001	0.03520	0.00004	0.005	37.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	470.65500		0.47066	530.05800	0.53006	470.655	23.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	12.45500		0.01246	15.75800	0.01576	12.455	23.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,358.24410		1.35824	1,414.47470	1.41447	1,358.244	29.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	0.04410		0.00004	0.17470	0.00017	0.044	29.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	1,108.43250		1.10843	1,164.94180	1.16494	1,108.433	28.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	0.23250		0.00023	0.64180	0.00064	0.233	28.03	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.97240		15.97240	16.03170	16.03170		16.77	12,809,864.80	802	19,646.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,311.74370		1.31174	1,364.00760	1.36401	1,311.744	15.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	99.34370		0.09934	92.30760	0.09231	99.344	15.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,328.01030		1.32801	1,380.49200	1.38049	1,328.010	15.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	95.61030		0.09561	88.79200	0.08879	95.610	15.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,319.86420		1.31986	1,372.23750	1.37224	1,319.864	15.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	97.46420		0.09746	90.53750	0.09054	97.464	15.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.17340		16.17340	16.23380	16.23380		16.79	5,013,754.00	310	1,926.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,504.33880		1.50434	1,553.26310	1.55326	1,504.339	15.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	240.93880		0.24094	229.46310	0.22946	240.939	15.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,519.12860		1.51913	1,568.25100	1.56825	1,519.129	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	235.72860		0.23573	224.45100	0.22445	235.729	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,511.72380		1.51172	1,560.74730	1.56075	1,511.724	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	238.32380		0.23832	226.94730	0.22695	238.324	15.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.40160		16.40160	16.46810	16.46810		16.81	820,080.00	50	179.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,275.76130		2.27576	2,333.62780	2.33363	2,275.761	15.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	184.16130	0.18416	175.52780	0.17553	184.161	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,292.25740	2.29226	2,350.26230	2.35026	2,292.257	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	180.65740	0.18066	172.16230	0.17216	180.657	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,284.00140	2.28400	2,341.93730	2.34194	2,284.001	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	182.40140	0.18240	173.83730	0.17384	182.401	15.92	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.63390	16.63390	16.70130	16.70130		16.92	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,379.38810	1.37939	1,422.66550	1.42267	1,379.388	16.35	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	805.48810	0.80549	781.36550	0.78137	805.488	16.35	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,389.34500	1.38935	1,432.81610	1.43282	1,389.345	16.33	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	795.44500	0.79544	771.51610	0.77152	795.445	16.33	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,384.36160	1.38436	1,427.73580	1.42774	1,384.362	16.34	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	800.46160	0.80046	776.43580	0.77644	800.462	16.34	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10420	0.10420	0.10270	0.10270		23.90	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,420.00070	0.01420	1,270.04340	0.01270	1,420.001	37.88	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.00070	0.00000	0.04340	0.00000	0.001	37.88	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	422.45030	0.00422	288.63200	0.00289	422.450	23.90	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	2.45030	0.00002	18.63200	0.00019	2.450	23.90	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	3.87120	0.00004	2.74970	0.00003	3.871	32.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	583.87120	0.00584	732.74970	0.00733	583.871	32.20	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10570	0.10570	0.10420	0.10420		22.37	0.00	0	534.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,606.90630	0.01607	1,469.35900	0.01469	1,606.906	21.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	36.90630	0.00037	49.35900	0.00049	36.906	21.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	811.48310	0.00811	711.29020	0.00711	811.483	22.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	241.48310	0.00241	291.29020	0.00291	241.483	22.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	352.99890	0.00353	298.79700	0.00299	352.999	24.41	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	782.99890	0.00783	878.79700	0.00879	782.999	24.41	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10720	0.10720	0.10570	0.10570		22.04	5,360.00	50	14,225.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,817.08390	0.01817	1,686.33360	0.01686	1,817.084	21.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	97.08390	0.00097	116.33360	0.00116	97.084	21.67	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	1,070.32270	0.01070	969.47500	0.00969	1,070.323	22.04	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	350.32270	0.00350	399.47500	0.00399	350.323	22.04	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	596.75460	0.00597	530.26560	0.00530	596.755	23.64	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	876.75460	0.00877	960.26560	0.00960	876.755	23.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.40450	13.40450	13.43110	13.43110		21.53	240,463,325.50	17,939	65,276.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,604.50000	1.60450	1,631.10050	1.63110	1,604.500	28.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00050	0.00000	0.000	28.30	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	904.67930	0.90468	931.68590	0.93169	904.679	26.72	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	0.17930	0.00018	0.58590	0.00059	0.179	26.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	2,004.50000	2.00450	2,031.10000	2.03110	2,004.500	25.68	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.68	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,704.50000	1.70450	1,731.10010	1.73110	1,704.500	27.64	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.00000	0.00000	0.00010	0.00000	0.000	27.64	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	655.72000	0.65572	683.74180	0.68374	655.720	24.51	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	1.22000	0.00122	2.64180	0.00264	1.220	24.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,304.50790	1.30451	1,331.15220	1.33115	1,304.508	30.25	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.00790	0.00001	0.05220	0.00005	0.008	30.25	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	1,204.51720	1.20452	1,231.19530	1.23120	1,204.517	29.37	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.01720	0.00002	0.09530	0.00010	0.017	29.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	2,144.50000	2.14450	2,171.10000	2.17110	2,144.500	24.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	774.98960	0.77499	802.38590	0.80239	774.990	25.57	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	0.48960	0.00049	1.28590	0.00129	0.490	25.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	725.21770	0.72522	752.83740	0.75284	725.218	25.13	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	0.71770	0.00072	1.73740	0.00174	0.718	25.13	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	2,164.50000	2.16450	2,191.10000	2.19110	2,164.500	24.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.63	0.00	0	17,559.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	2,154.50000		2.15450	2,181.10000	2.18110	2,154.500	24.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.60170		13.60170	13.63070	13.63070		17.34	197,047,827.90	14,487	54,736.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,633.26580		1.63327	1,661.20640	1.66121	1,633.266	16.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	31.56580		0.03157	30.50640	0.03051	31.566	16.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,623.69160		1.62369	1,651.61440	1.65161	1,623.692	16.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	31.99160		0.03199	30.91440	0.03091	31.992	16.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,537.80740		1.53781	1,565.55640	1.56556	1,537.807	15.88	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	36.10740		0.03611	34.85640	0.03486	36.107	15.88	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,395.94340		1.39594	1,423.34180	1.42334	1,395.943	15.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	44.24340		0.04424	42.64180	0.04264	44.243	15.35	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,642.84590		1.64285	1,670.80400	1.67080	1,642.846	16.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	31.14590		0.03115	30.10400	0.03010	31.146	16.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	907.77890		0.90778	931.90710	0.93191	907.779	15.88	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	156.07890		0.15608	151.20710	0.15121	156.079	15.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	404.15430		0.40415	420.01020	0.42001	404.154	17.65	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	602.45430		0.60245	589.31020	0.58931	602.454	17.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,585.45680		1.58546	1,613.30540	1.61331	1,585.457	16.06	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	33.75680		0.03376	32.60540	0.03261	33.757	16.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,069.10360		2.06910	2,097.61060	2.09761	2,069.104	17.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	17.40360		0.01740	16.91060	0.01691	17.404	17.84	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	215.07860		0.21508	225.46960	0.22547	215.079	19.11	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,113.37860		1.11338	1,094.76960	1.09477	1,113.379	19.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,305.42320		1.30542	1,332.47840	1.33248	1,305.423	15.23	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	53.72320		0.05372	51.77840	0.05178	53.723	15.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,314.27350		2.31427	2,342.95620	2.34296	2,314.274	18.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	12.57350		0.01257	12.25620	0.01226	12.573	18.74	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,118.00350		2.11800	2,146.55160	2.14655	2,118.004	18.02	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	16.30350		0.01630	15.85160	0.01585	16.303	18.02	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.78600		13.78600	13.81530	13.81530		17.27	0.00	0	12,629.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,609.68910		2.60969	2,638.31460	2.63831	2,609.689	16.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	23.68910		0.02369	23.01460	0.02301	23.689	16.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,378.12250		2.37812	2,406.42900	2.40643	2,378.123	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	35.12250		0.03512	34.12900	0.03413	35.123	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,330.98370		2.33098	2,359.21130	2.35921	2,330.984	16.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	37.98370		0.03798	36.91130	0.03691	37.984	16.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,365.85210		1.36585	1,390.61080	1.39061	1,365.852	15.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	179.85210		0.17985	175.31080	0.17531	179.852	15.86	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,019.63130		1.01963	1,041.49250	1.04149	1,019.631	16.17	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	333.63130		0.33363	326.19250	0.32619	333.631	16.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,284.04060		2.28404	2,312.18420	2.31218	2,284.041	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	41.04060		0.04104	39.88420	0.03988	41.041	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,442.37410		1.44237	1,467.62950	1.46763	1,442.374	15.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	156.37410		0.15637	152.32950	0.15233	156.374	15.80	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.99530		13.99530	14.02980	14.02980		17.24	40,264,478.10	2,877	6,087.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,701.78420		1.70178	1,730.87980	1.73088	1,701.784	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	206.48420		0.20648	201.07980	0.20108	206.484	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,694.20570		1.69421	1,723.25060	1.72325	1,694.206	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	208.90570		0.20891	203.45060	0.20345	208.906	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,709.38210		1.70938	1,738.52820	1.73853	1,709.382	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	204.08210		0.20408	198.72820	0.19873	204.082	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.20750		14.20750	14.24190	14.24190		17.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,153.20010		1.15320	1,175.23960	1.17524	1,153.200	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	745.70010		0.74570	733.33960	0.73334	745.700	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,148.55550		1.14856	1,170.53920	1.17054	1,148.556	16.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	751.05550		0.75106	738.63920	0.73864	751.056	16.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,157.85790		1.15786	1,179.95330	1.17995	1,157.858	16.70		0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	740.35790		0.74036	728.05330	0.72805	740.358	16.70		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.31550		14.31550	14.34750	14.34750		17.82		0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,498.03460		1.49803	1,519.08570	1.51909	1,498.035	17.02		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	882.53460		0.88253	871.58570	0.87159	882.535	17.02		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,493.42650		1.49343	1,514.43620	1.51444	1,493.426	17.04		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	887.92650		0.88793	876.93620	0.87694	887.926	17.04		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,502.65170		1.50265	1,523.74430	1.52374	1,502.652	17.01		0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	877.15170		0.87715	866.24430	0.86624	877.152	17.01		0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.04346		109.04346	113.65171	113.65171				0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,946.54000		8.94654	4,338.29000	4.33829	8,946.540			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,956.54000		8.95654	4,348.29000	4.34829	8,956.540			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,966.54000		8.96654	4,358.29000	4.35829	8,966.540			0.00	0	0.00
2038	On 01/08/2013	Bond Future			103.69257		103.69257	106.63571	106.63571				933,233.13	9	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	11,297.43000		11.29743	8,354.29000	8.35429	11,297.430			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	11,307.43000		11.30743	8,364.29000	8.36429	11,307.430			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	11,317.43000		11.31743	8,374.29000	8.37429	11,317.430			0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.76086		105.76086	109.67310	109.67310				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,229.14000		13.22914	9,316.90000	9.31690	13,229.140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	13,239.14000	13.23914	9,326.90000	9.32690	13,239.140	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,249.14000	13.24914	9,336.90000	9.33690	13,249.140	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			400.57700	400.57700	399.46900	399.46900		0.00	0	75.00
AL37	On 07/11/2013	Index Future			406.23000	406.23000	405.10700	405.10700		0.00	0	0.00
AL7T	On 01/08/2013	Index Future			472.77200	472.77200	470.50300	470.50300		0.00	0	1.00
AL7T	On 07/11/2013	Index Future			479.44400	479.44400	477.14300	477.14300		0.00	0	0.00
ALBI	On 01/08/2013	Index Future			424.67400	424.67400	421.54100	421.54100		38,220,660.00	9	741.00
ALBI	On 07/11/2013	Index Future			430.66700	430.66700	427.49000	427.49000		0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.49040	9.49040	9.61380	9.61380	10.59	90,405,550.40	9,526	6,715.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	730.44150	0.73044	853.84510	0.85385	730.441	27.57	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.04150	0.00004	0.04510	0.00005	0.042	27.57	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	750.43820	0.75044	873.84340	0.87384	750.438	28.12	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.03820	0.00004	0.04340	0.00004	0.038	28.12	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	740.43980	0.74044	863.84420	0.86384	740.440	27.84	0.00	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.03980	0.00004	0.04420	0.00004	0.040	27.84	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.56090	9.56090	9.68780	9.68780	9.45	1,195,112.50	125	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	348.38100	0.34838	445.34080	0.44534	348.381	9.81	0.00	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	87.48100	0.08748	57.54080	0.05754	87.481	9.81	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	21.86600	0.02187	36.89560	0.03690	21.866	10.64	0.00	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	760.96600	0.76097	649.09560	0.64910	760.966	10.64	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	698.88050	0.69888	813.14250	0.81314	698.881	12.32	0.00	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	37.98050	0.03798	25.34250	0.02534	37.981	12.32	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	689.44230		0.68944	803.47950	0.80348	689.442	12.24	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	38.54230		0.03854	25.67950	0.02568	38.542	12.24	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,078.45930		1.07846	1,199.76380	1.19976	1,078.459	14.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.55930		0.01756	11.96380	0.01196	17.559	14.67	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	793.88240		0.79388	910.12800	0.91013	793.882	13.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	32.98240		0.03298	22.32800	0.02233	32.982	13.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	708.33100		0.70833	822.81240	0.82281	708.331	12.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	37.43100		0.03743	25.01240	0.02501	37.431	12.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.63100		9.63100	9.75880	9.75880		10.02	77,779,956.00	8,076	9,885.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	342.41910		0.34242	425.02900	0.42503	342.419	9.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	191.41910		0.19142	146.22900	0.14623	191.419	9.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	45.29960		0.04530	63.83110	0.06383	45.300	11.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,014.29960		1.01430	905.03110	0.90503	1,014.300	11.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	353.25300		0.35325	437.37060	0.43737	353.253	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	182.25300		0.18225	138.57060	0.13857	182.253	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	347.80390		0.34780	431.16830	0.43117	347.804	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	186.80390		0.18680	142.36830	0.14237	186.804	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	449.24070		0.44924	545.05280	0.54505	449.241	9.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	118.24070		0.11824	86.25280	0.08625	118.241	9.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	282.74510		0.28275	356.26460	0.35626	282.745	9.78	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	251.74510		0.25175	197.46460	0.19746	251.745	9.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	84.77330		0.08477	115.08410	0.11508	84.773	11.01	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	753.77330		0.75377	656.28410	0.65628	753.773	11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,363.51680		1.36352	1,483.69010	1.48369	1,363.517	14.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	32.51680		0.03252	24.89010	0.02489	32.517	14.68	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,079.42990		1.07943	1,195.54440	1.19554	1,079.430	13.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	48.42990		0.04843	36.74440	0.03674	48.430	13.28	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71230		9.71230	9.84560	9.84560		10.85	0.00	0	2,140.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	460.43140		0.46043	545.94030	0.54594	460.431	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	258.13140		0.25813	210.34030	0.21034	258.131	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	471.22380		0.47122	557.90390	0.55790	471.224	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	248.92380		0.24892	202.30390	0.20230	248.924	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	465.80370		0.46580	551.89850	0.55190	465.804	10.43	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	253.50370		0.25350	206.29850	0.20630	253.504	10.43	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79930		9.79930	9.93500	9.93500		11.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	390.75090		0.39075	460.18750	0.46019	390.751	11.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	501.45090		0.50145	435.18750	0.43519	501.451	11.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	398.71670		0.39872	469.10940	0.46911	398.717	11.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	489.41670		0.48942	424.10940	0.42411	489.417	11.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	394.71820		0.39472	464.63230	0.46463	394.718	11.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	495.41820		0.49542	429.63230	0.42963	495.418	11.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.08910		10.08910	10.20610	10.20610		12.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,953.49740		2.95350	3,061.29720	3.06130	2,953.497	16.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	114.39740		0.11440	105.19720	0.10520	114.397	16.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,905.05490		2.90505	3,012.64280	3.01264	2,905.055	16.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	115.95490		0.11595	106.54280	0.10654	115.955	16.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,856.62390		2.85662	2,963.99490	2.96399	2,856.624	16.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	117.52390		0.11752	107.89490	0.10789	117.524	16.30	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.91080		9.91080	9.99060	9.99060		21.23	29,732.40	3	5.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	950.80800		0.95081	1,030.62410	1.03062	950.808	30.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.00800		0.00001	0.02410	0.00002	0.008	30.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	970.80530		0.97081	1,050.61710	1.05062	970.805	30.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.00530		0.00001	0.01710	0.00002	0.005	30.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	960.80650		0.96081	1,040.62030	1.04062	960.806	30.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.00650		0.00001	0.02030	0.00002	0.007	30.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			10.02880		10.02880	10.11070	10.11070		15.80	250,720.00	25	25.00

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	Call	977.00070		0.97700	1,052.12100	1.05212	977.001	15.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	38.20070		0.03820	31.42100	0.03142	38.201	15.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	967.87120		0.96787	1,042.84570	1.04285	967.871	15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	39.07120		0.03907	32.14570	0.03215	39.071	15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	959.03120		0.95903	1,033.82810	1.03383	959.031	15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	40.23120		0.04023	33.12810	0.03313	40.231	15.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.13840		10.13840	10.22090	10.22090		15.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	548.02120		0.54802	599.24040	0.59924	548.021	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	349.62120		0.34962	318.34040	0.31834	349.621	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	542.85210		0.54285	593.78270	0.59378	542.852	15.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	354.45210		0.35445	322.88270	0.32288	354.452	15.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	537.72050		0.53772	588.36220	0.58836	537.721	15.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	359.32050		0.35932	327.46220	0.32746	359.321	15.52	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			39.88470		39.88470	100.64450	100.64450			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			91,237.10010	91,237.10010	110,468.52970	10,468.52970				0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			127,778.29540	27,778.29540	132,428.40960	32,428.40960				0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			39.88470	39.88470	100.64450	100.64450				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			287.60310	287.60310	-422.31300	-422.31300				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			499.53960	499.53960	499.63180	499.63180				0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			297.40530	297.40530	-329.44750	-329.44750				0.00	0	2,274.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADR	On 13/12/2013	Can-Do Future			447.36950		447.36950	501.69630	501.69630				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			754.85010		754.85010	771.08410	771.08410				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			519.01640		519.01640	508.19340	508.19340				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			65.87840		65.87840	76.86370	76.86370				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			2,766.45000		2,766.45000	3,064.36000	3,064.36000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			3,346.85000		3,346.85000	3,760.31000	3,760.31000				0.00	0	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,037.01630		1,037.01630	1,539.91130	1,539.91130				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			3,187.76700		3,187.76700	3,562.41880	3,562.41880				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future			67.46150		67.46150	98.28450	98.28450				0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future			0.00000		0.00000	68.33650	68.33650				0.00	0	5,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.88570		10.88570	10.83730	10.83730			22.95	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,345.70010		1.34570	1,297.30320	1.29730	1,345.700		30.99	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.00010		0.00000	0.00320	0.00000	0.000		30.99	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,335.70010		1.33570	1,287.30380	1.28730	1,335.700		31.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.00010		0.00000	0.00380	0.00000	0.000		31.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,325.70010		1.32570	1,277.30460	1.27730	1,325.700		31.14	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.00010		0.00000	0.00460	0.00000	0.000		31.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.05060		11.05060	11.00310	11.00310			17.72	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,243.23780		1.24324	1,200.26550	1.20027	1,243.238		16.20	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	32.63780		0.03264	37.16550	0.03717	32.638	16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,233.80150		1.23380	1,190.89940	1.19090	1,233.801	16.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	33.20150		0.03320	37.79940	0.03780	33.202	16.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,224.37580		1.22438	1,181.54520	1.18155	1,224.376	16.12	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	33.77580		0.03378	38.44520	0.03845	33.776	16.12	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.20670		11.20670	11.15880	11.15880		17.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	760.85670		0.76086	731.78290	0.73178	760.857	17.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	354.15670		0.35416	372.98290	0.37298	354.157	17.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	755.41130		0.75541	726.48340	0.72648	755.411	17.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	358.71130		0.35871	377.68340	0.37768	358.711	17.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	766.33450		0.76633	737.11460	0.73711	766.334	17.05	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	349.63450		0.34963	368.31460	0.36831	349.634	17.05	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.64190		1.64190	1.65530	1.65530		20.70	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,519.02560		0.15190	1,653.06840	0.16531	1,519.026	30.62	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.02560		0.00000	0.06840	0.00001	0.026	30.62	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,419.03320		0.14190	1,553.08000	0.15531	1,419.033	29.15	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	0.03320		0.00000	0.08000	0.00001	0.033	29.15	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,319.07530		0.13191	1,453.15630	0.14532	1,319.075	28.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	0.07530		0.00001	0.15630	0.00002	0.075	28.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.65370		1.65370	1.66760	1.66760		17.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,709.30790		0.17093	1,836.26750	0.18363	1,709.308	16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	72.30790		0.00723	60.26750	0.00603	72.308	16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,619.00450		0.16190	1,744.45190	0.17445	1,619.005	16.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	82.00450		0.00820	68.45190	0.00685	82.005	16.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,533.66520		0.15337	1,657.09340	0.16571	1,533.665	16.43	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	96.66520		0.00967	81.09340	0.00811	96.665	16.43	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66680		1.66680	1.68080	1.68080		17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	897.55590		0.08976	979.61640	0.09796	897.556	17.22	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	729.55590		0.07296	671.61640	0.06716	729.556	17.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	852.29680		0.08523	931.66740	0.09317	852.297	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	784.29680		0.07843	723.66740	0.07237	784.297	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	809.02600		0.08090	885.73490	0.08857	809.026	17.42	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	841.02600		0.08410	777.73490	0.07777	841.026	17.42	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	510.39050		0.51039	511.64800	0.51165	510.391	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	334.69050		0.33469	335.94800	0.33595	334.691	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	505.25760		0.50526	506.51870	0.50652	505.258	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	339.55760		0.33956	340.81870	0.34082	339.558	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	515.56610		0.51557	516.81990	0.51682	515.566	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	329.86610		0.32987	331.11990	0.33112	329.866	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			10.10360		10.10360	10.18810	10.18810		20.73	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	795.15150		0.79515	879.32160	0.87932	795.151	23.27	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	1.55150		0.00155	1.22160	0.00122	1.552	23.27	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,103.90330		1.10390	1,188.37350	1.18837	1,103.903	26.34	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.30330		0.00030	0.27350	0.00027	0.303	26.34	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	815.01300		0.81501	899.22260	0.89922	815.013	23.51	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	1.41300		0.00141	1.12260	0.00112	1.413	23.51	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	805.08050		0.80508	889.27090	0.88927	805.081	23.39	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	1.48050		0.00148	1.17090	0.00117	1.481	23.39	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			10.10490		10.10490	10.18970	10.18970		20.69	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,105.25740		1.10526	1,190.00660	1.19001	1,105.257	25.41	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.35740		0.00036	0.30660	0.00031	0.357	25.41	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,095.27780		1.09528	1,180.02290	1.18002	1,095.278	25.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.37780		0.00038	0.32290	0.00032	0.378	25.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,115.23800		1.11524	1,199.99110	1.19999	1,115.238	25.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.33800		0.00034	0.29110	0.00029	0.338	25.50	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry			10.10970		10.10970	10.19460	10.19460		19.87	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	10.17	Call	122.51490		0.12251	169.70160	0.16970	122.515	19.75	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	10.17	Put	182.81490		0.18281	145.10160	0.14510	182.815	19.75	0.00	0	1,000.00
DAUS	On 24/06/2013	Any day expiry	11.70	Call	0.49480		0.00049	1.16320	0.00116	0.495	28.02	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,590.79480		1.59079	1,506.56320	1.50656	1,590.795	28.02	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Call	223.59450		0.22359	287.49410	0.28749	223.595	18.92	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.97	Put	83.89450		0.08389	62.89410	0.06289	83.895	18.92	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Call	217.48970		0.21749	280.61680	0.28062	217.490	18.96	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.98	Put	87.78970		0.08779	66.01680	0.06602	87.790	18.96	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Call	211.49640		0.21150	273.84070	0.27384	211.496	19.00	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	91.79640		0.09180	69.24070	0.06924	91.796	19.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.11280		10.11280	10.19780	10.19780		19.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,073.70670		1.07371	1,158.48630	1.15849	1,073.707	22.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.90670		0.00091	0.68630	0.00069	0.907	22.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	767.03870		0.76704	850.85070	0.85085	767.039	20.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	4.23870		0.00424	3.05070	0.00305	4.239	20.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,812.82160		1.81282	1,897.81960	1.89782	1,812.822	27.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.02160		0.00002	0.01960	0.00002	0.022	27.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,712.83590		1.71284	1,797.83170	1.79783	1,712.836	26.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.03590		0.00004	0.03170	0.00003	0.036	26.57	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	435.23820		0.43524	513.57540	0.51358	435.238	17.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	22.43820		0.02244	15.77540	0.01578	22.438	17.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,063.75320		1.06375	1,148.52010	1.14852	1,063.753	22.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.95320		0.00095	0.72010	0.00072	0.953	22.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,053.80210		1.05380	1,138.55550	1.13856	1,053.802	22.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	1.00210		0.00100	0.75550	0.00076	1.002	22.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	316.18520		0.31619	387.16530	0.38717	316.185	18.52	0.00	0	22,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.85	Put	53.38520		0.05339	39.36530	0.03937	53.385	18.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	612.02390		0.61202	694.33380	0.69433	612.024	19.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	9.22390		0.00922	6.53380	0.00653	9.224	19.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	526.93160		0.52693	607.75780	0.60776	526.932	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	14.13160		0.01413	9.95780	0.00996	14.132	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	2,012.80480		2.01280	2,097.80460	2.09780	2,012.805	27.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00480		0.00000	0.00460	0.00000	0.005	27.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,912.81300		1.91281	1,997.81210	1.99781	1,912.813	27.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01300		0.00001	0.01210	0.00001	0.013	27.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,862.81680		1.86282	1,947.81540	1.94782	1,862.817	27.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.01680		0.00002	0.01540	0.00002	0.017	27.57	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.13200		10.13200	10.21740	10.21740		19.20	0.00	0	270.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,123.62870		1.12363	1,208.55640	1.20856	1,123.629	18.54	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.62870		0.00163	1.15640	0.00116	1.629	18.54	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	285.34580		0.28535	344.98750	0.34499	285.346	18.35	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	133.34580		0.13335	107.58750	0.10759	133.346	18.35	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	187.61910		0.18762	234.73510	0.23474	187.619	19.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	235.61910		0.23562	197.33510	0.19734	235.619	19.13	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,143.49690		1.14350	1,228.46440	1.22846	1,143.497	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.49690		0.00150	1.06440	0.00106	1.497	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,133.56140		1.13356	1,218.50940	1.21851	1,133.561	18.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.56140		0.00156	1.10940	0.00111	1.561	18.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.15380		10.15380	10.23940	10.23940		18.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	952.14950		0.95215	1,035.51740	1.03552	952.149	16.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	8.34950		0.00835	6.11740	0.00612	8.350	16.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	450.36530		0.45037	517.63970	0.51764	450.365	17.38	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	96.56530		0.09657	78.23970	0.07824	96.565	17.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,854.31570		1.85432	1,939.79770	1.93980	1,854.316	21.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.51570	0.00052	0.39770	0.00040	0.516	21.54	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	971.64280	0.97164	1,055.14980	1.05515	971.643	16.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	7.84280	0.00784	5.74980	0.00575	7.843	16.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	961.89200	0.96189	1,045.33060	1.04533	961.892	16.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	8.09200	0.00809	5.93060	0.00593	8.092	16.56	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.16000	10.16000	10.24560	10.24560		19.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,761.09170	1.76109	1,846.44710	1.84645	1,761.092	21.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.09170	0.00109	0.84710	0.00085	1.092	21.06	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,126.54430	1.12654	1,210.51430	1.21051	1,126.544	17.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	6.54430	0.00654	4.91430	0.00491	6.544	17.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,106.92880	1.10693	1,190.79910	1.19080	1,106.929	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	6.92880	0.00693	5.19910	0.00520	6.929	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	829.43290	0.82943	910.37380	0.91037	829.433	16.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	19.43290	0.01943	14.77380	0.01477	19.433	16.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,860.82970	1.86083	1,946.24780	1.94625	1,860.830	21.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.82970	0.00083	0.64780	0.00065	0.830	21.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	614.05140	0.61405	688.50480	0.68850	614.051	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	54.05140	0.05405	42.90480	0.04290	54.051	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	536.23550	0.53624	607.07350	0.60707	536.236	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	76.23550	0.07624	61.47350	0.06147	76.236	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,116.73380	1.11673	1,200.65460	1.20065	1,116.734	17.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	6.73380	0.00673	5.05460	0.00505	6.734	17.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,910.72360	1.91072	1,996.16670	1.99617	1,910.724	21.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.72360	0.00072	0.56670	0.00057	0.724	21.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	432.32130	0.43232	496.65920	0.49666	432.321	17.63	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	122.32130	0.12232	101.05920	0.10106	122.321	17.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	688.48350	0.68848	765.69530	0.76570	688.484	16.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	38.48350	0.03848	30.09530	0.03010	38.483	16.84	0.00	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	2,060.43710		2.06044	2,145.94430	2.14594	2,060.437	22.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.43710		0.00044	0.34430	0.00034	0.437	22.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,960.63120		1.96063	2,046.09590	2.04610	1,960.631	22.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.63120		0.00063	0.49590	0.00050	0.631	22.17	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.16760		10.16760	10.25330	10.25330		18.84	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,077.21560		1.07722	1,160.60180	1.16060	1,077.216	17.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	9.61560		0.00962	7.30180	0.00730	9.616	17.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,067.47970		1.06748	1,150.80050	1.15080	1,067.480	16.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	9.87970		0.00988	7.50050	0.00750	9.880	16.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,086.95900		1.08696	1,170.40890	1.17041	1,086.959	17.10	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	9.35900		0.00936	7.10890	0.00711	9.359	17.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.20730		10.20730	10.29350	10.29350		18.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	943.55630		0.94356	1,022.83840	1.02284	943.556	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	36.25630		0.03626	29.33840	0.02934	36.256	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	696.99310		0.69699	768.59570	0.76860	696.993	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	89.69310		0.08969	75.09570	0.07510	89.693	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	997.11030		0.99711	1,077.47100	1.07747	997.110	16.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	29.81030		0.02981	23.97100	0.02397	29.810	16.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	952.34030		0.95234	1,031.81970	1.03182	952.340	16.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	35.04030		0.03504	28.31970	0.02832	35.040	16.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	529.15920		0.52916	592.37370	0.59237	529.159	17.09	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	161.85920		0.16186	138.87370	0.13887	161.859	17.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	934.80340		0.93480	1,013.88450	1.01388	934.803	16.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	37.50340		0.03750	30.38450	0.03038	37.503	16.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	767.19990		0.76720	841.45890	0.84146	767.200	16.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	69.89990		0.06990	57.95890	0.05796	69.900	16.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,960.04940		1.96005	2,045.71070	2.04571	1,960.049	19.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.74940		0.00275	2.21070	0.00221	2.749	19.97	0.00	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	1,910.41520		1.91042	1,996.00330	1.99600	1,910.415	19.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	3.11520		0.00312	2.50330	0.00250	3.115	19.78	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	623.26210		0.62326	691.59070	0.69159	623.262	16.83	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	115.96210		0.11596	98.09070	0.09809	115.962	16.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	2,009.73450		2.00973	2,095.45910	2.09546	2,009.735	20.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.43450		0.00243	1.95910	0.00196	2.434	20.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.24980		10.24980	10.33660		10.33660	18.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	1,006.29830		1.00630	1,084.02450	1.08402	1,006.298	16.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	56.49830		0.05650	47.42450	0.04742	56.498	16.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	997.83690		0.99784	1,075.35800	1.07536	997.837	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	58.03690		0.05804	48.75800	0.04876	58.037	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	578.65430		0.57865	640.11830	0.64012	578.654	17.00	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	208.85430		0.20885	183.51830	0.18352	208.854	17.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,023.83720		1.02384	1,101.91570	1.10192	1,023.837	16.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	54.03720		0.05404	45.31570	0.04532	54.037	16.35	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	1,015.05630		1.01506	1,092.96000	1.09296	1,015.056	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	55.25630		0.05526	46.36000	0.04636	55.256	16.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.25440		10.25440	10.34120		10.34120	18.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,057.06350		1.05706	1,135.45170	1.13545	1,057.064	16.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	52.66350		0.05266	44.25170	0.04425	52.664	16.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,048.25740		1.04826	1,126.47670	1.12648	1,048.257	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	53.85740		0.05386	45.27670	0.04528	53.857	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	775.71380		0.77571	845.87340	0.84587	775.714	16.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	121.31380		0.12131	104.67340	0.10467	121.314	16.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	704.10820		0.70411	771.32490	0.77132	704.108	16.77	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	149.70820		0.14971	130.12490	0.13012	149.708	16.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,065.89170		1.06589	1,144.44630	1.14445	1,065.892	16.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	51.49170		0.05149	43.24630	0.04325	51.492	16.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.25	Call	2,008.23360		2.00823	2,094.29780	2.09430	2,008.234	17.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.83360		0.00383	3.09780	0.00310	3.834	17.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,958.56310		1.95856	2,044.55800	2.04456	1,958.563	17.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.16310		0.00416	3.35800	0.00336	4.163	17.66	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	843.54360		0.84354	916.15600	0.91616	843.544	16.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	99.14360		0.09914	84.95600	0.08496	99.144	16.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,057.93320		2.05793	2,144.06040	2.14406	2,057.933	18.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.53320		0.00353	2.86040	0.00286	3.533	18.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.29380		10.29380	10.38090	10.38090		18.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	547.13690		0.54714	602.56550	0.60257	547.137	17.38	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	323.33690		0.32334	291.66550	0.29167	323.337	17.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	988.72810		0.98873	1,063.07080	1.06307	988.728	16.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	94.92810		0.09493	82.17080	0.08217	94.928	16.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	980.83160		0.98083	1,054.94830	1.05495	980.832	16.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	97.03160		0.09703	84.04830	0.08405	97.032	16.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	934.14260		0.93414	1,006.85970	1.00686	934.143	16.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	110.34260		0.11034	95.95970	0.09596	110.343	16.49	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	996.65890		0.99666	1,071.22540	1.07123	996.659	16.41	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	92.85890		0.09286	80.32540	0.08033	92.859	16.41	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.29840		10.29840	10.38550	10.38550		18.28	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	540.26080		0.54026	594.79650	0.59480	540.261	17.48	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	341.86080		0.34186	309.29650	0.30930	341.861	17.48	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	918.74300		0.91874	990.58890	0.99059	918.743	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	120.34300		0.12034	105.08890	0.10509	120.343	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	911.20190		0.91120	982.80340	0.98280	911.202	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	122.80190		0.12280	107.30340	0.10730	122.802	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	881.38800		0.88139	951.99230	0.95199	881.388	16.60	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	132.98800		0.13299	116.49230	0.11649	132.988	16.60	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.49	Call	926.31860	0.92632	998.40710	0.99841	926.319	16.54	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.49	Put	117.91860	0.11792	102.90710	0.10291	117.919	16.54	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry			10.30290	10.30290	10.39010	10.39010		18.23	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Call	970.69160	0.97069	1,043.97530	1.04398	970.692	16.45	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	107.79160	0.10779	93.87530	0.09388	107.792	16.45	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	962.95660	0.96296	1,036.00850	1.03601	962.957	16.46	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	110.05660	0.11006	95.90850	0.09591	110.057	16.46	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	851.02450	0.85102	920.37300	0.92037	851.024	16.61	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	148.12450	0.14812	130.27300	0.13027	148.125	16.61	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Call	2,011.99480	2.01199	2,097.69760	2.09770	2,011.995	17.71	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Put	9.09480	0.00909	7.59760	0.00760	9.095	17.71	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	978.46140	0.97846	1,051.97460	1.05197	978.461	16.44	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	105.56140	0.10556	91.87460	0.09187	105.561	16.44	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Call	780.85530	0.78086	847.51890	0.84752	780.855	16.70	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Put	177.95530	0.17796	157.41890	0.15742	177.955	16.70	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,061.26830	2.06127	2,147.09490	2.14709	2,061.268	17.90	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	8.36830	0.00837	6.99490	0.00699	8.368	17.90	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			10.34850	10.34850	10.43600	10.43600		18.23	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,028.86030	1.02886	1,101.24710	1.10125	1,028.860	16.45	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	130.36030	0.13036	115.24710	0.11525	130.360	16.45	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Call	849.84460	0.84984	916.25840	0.91626	849.845	16.69	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Put	201.34460	0.20134	180.25840	0.18026	201.345	16.69	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,064.44180	2.06444	2,149.66290	2.14966	2,064.442	17.96	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Put	15.94180	0.01594	13.66290	0.01366	15.942	17.96	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,044.05730	1.04406	1,116.88270	1.11688	1,044.057	16.44	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	125.55730	0.12556	110.88270	0.11088	125.557	16.44	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,036.44220	1.03644	1,109.04920	1.10905	1,036.442	16.44	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	127.94220	0.12794	113.04920	0.11305	127.942	16.44	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/12/2013	Any day expiry			10.38880	10.38880	10.47700	10.47700		18.09	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	967.87630	0.96788	1,036.78100	1.03678	967.876	16.54	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	189.07630	0.18908	169.78100	0.16978	189.076	16.54	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	981.93330	0.98193	1,051.29980	1.05130	981.933	16.52	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	183.13330	0.18313	164.29980	0.16430	183.133	16.52	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	974.88910	0.97489	1,044.02520	1.04403	974.889	16.53	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	186.08910	0.18609	167.02520	0.16703	186.089	16.53	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.49600	10.49600	10.58740	10.58740		18.20	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,513.97290	1.51397	1,594.10020	1.59410	1,513.973	16.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	107.97290	0.10797	96.70020	0.09670	107.973	16.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,505.55940	1.50556	1,585.54610	1.58555	1,505.559	16.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	109.55940	0.10956	98.14610	0.09815	109.559	16.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,497.16190	1.49716	1,577.00700	1.57701	1,497.162	16.51	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	111.16190	0.11116	99.60700	0.09961	111.162	16.51	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.52720	10.52720	10.61960	10.61960		18.13	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,551.68990	1.55169	1,632.45780	1.63246	1,551.690	16.49	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	114.48990	0.11449	102.85780	0.10286	114.490	16.49	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,543.31480	1.54331	1,623.94300	1.62394	1,543.315	16.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	116.11480	0.11611	104.34300	0.10434	116.115	16.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,534.95740	1.53496	1,615.44490	1.61544	1,534.957	16.48	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	117.75740	0.11776	105.84490	0.10584	117.757	16.48	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.64500	10.64500	10.73960	10.73960		18.22	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,066.99480	1.06699	1,133.81450	1.13381	1,066.995	16.68	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	381.99480	0.38199	354.21450	0.35421	381.995	16.68	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,078.59890	1.07860	1,145.83630	1.14584	1,078.599	16.66	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	373.59890	0.37360	346.23630	0.34624	373.599	16.66	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,072.78550	1.07279	1,139.81410	1.13981	1,072.786	16.67	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	377.78550	0.37779	350.21410	0.35021	377.786	16.67	0.00	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
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000				0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00010	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00010	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	20.00000	0.02000	20.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			108.74690		108.74690	110.73947	110.73947				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	6,243.10000		6.24310	4,250.53000	4.25053	6,243.100			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	6,253.10000		6.25310	4,260.53000	4.26053	6,253.100			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	6,263.10000		6.26310	4,270.53000	4.27053	6,263.100			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.56558		84.62447	9.76563	83.12993				0.00	0	292.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	4,467.73000	4.46773	5,962.27000	5.96227	4,467.730		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,573.14000	73.57314	72,078.60000	72.07860	73,573.140		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			9.69028	82.03746	9.89754	80.52181			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	9,726.78000	9.72678	11,242.43000	11.24243	9,726.780		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,638.50000	9.63850	11,154.15000	11.15415	9,638.500		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	9,550.35000	9.55035	11,066.00000	11.06600	9,550.350		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			424.19100	424.19100	421.09900	421.09900			0.00	0	384.00
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	217,990.00000	21.79900	248,910.00000	24.89100	217,990.000		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	218,090.00000	21.80900	249,010.00000	24.90100	218,090.000		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	218,190.00000	21.81900	249,110.00000	24.91100	218,190.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.17700	430.17700	427.04200	427.04200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	158,130.00000	15.81300	189,480.00000	18.94800	158,130.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	158,230.00000	15.82300	189,580.00000	18.95800	158,230.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	158,330.00000	15.83300	189,680.00000	18.96800	158,330.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	195.33600		195.33600	200.72700	200.72700			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future	198.11800		198.11800	203.58700	203.58700			0.00	0	7.00
ILBI	On 01/08/2013	Index Future	543.92600		543.92600	543.41300	543.41300			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.15000	94.85000	5.15000	94.85000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.25000	94.75000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.35000	94.65000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.45000	94.55000	5.48000	94.52000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.66000	94.34000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future	5.86000	94.14000	5.85000	94.15000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	6.01000	93.99000	6.01000	93.99000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	6.41000	93.59000	6.40000	93.60000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.75000	93.25000	6.70000	93.30000				0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.04000		92.96000	6.98000	93.02000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.30000		92.70000	7.25000	92.75000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.60000		92.40000	7.56000	92.44000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.92620		7.92620	8.03490	8.03490		22.63		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	586.41600		0.58642	695.11070	0.69511	586.416	31.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.21600		0.00022	0.21070	0.00021	0.216	31.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	576.44300		0.57644	685.13220	0.68513	576.443	31.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.24300		0.00024	0.23220	0.00023	0.243	31.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	566.47320		0.56647	675.15590	0.67516	566.473	30.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.27320		0.00027	0.25590	0.00026	0.273	30.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.00400		8.00400	8.11450	8.11450		12.34		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	474.56570		0.47457	566.64020	0.56664	474.566	12.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	60.56570		0.06057	42.14020	0.04214	60.566	12.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	466.56260		0.46656	558.11490	0.55811	466.563	12.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	62.56260		0.06256	43.61490	0.04361	62.563	12.72		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	458.61370		0.45861	549.63330	0.54963	458.614	12.70		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	64.61370		0.06461	45.13330	0.04513	64.614	12.70		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.05880		8.05880	8.17040	8.17040		14.15		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	281.89330		0.28189	338.89190	0.33889	281.893	14.15		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	373.09330		0.37309	318.49190	0.31849	373.093	14.15		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	277.96050		0.27796	334.42520	0.33443	277.960	14.16		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	379.16050		0.37916	324.02520	0.32403	379.161	14.16		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	286.27360		0.28627	343.81330	0.34381	286.274	14.15		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	367.47360		0.36747	313.41330	0.31341	367.474	14.15		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.82932		102.81250	7.91732	102.23166				0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	3,657.32000		3.65732	4,238.16000	4.23816	3,657.320			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	3,587.95000		3.58795	4,168.79000	4.16879	3,587.950		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	3,518.64000		3.51864	4,099.48000	4.09948	3,518.640		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.93443		100.34776	8.02622	99.75868			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	9,894.37000		9.89437	10,483.45000	10.48345	9,894.370		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	9,821.64000		9.82164	10,410.72000	10.41072	9,821.640		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	9,748.96000		9.74896	10,338.04000	10.33804	9,748.960		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.32757		119.21828	6.38308	119.10058		1.84	50,190,895.88	421	19,425.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,762.65000		89.76265	89,644.95000	89.64495	89,762.650	1.97	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	1.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.50075		114.09442	6.56547	113.97510		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	69.76000		0.06976	58.60000	0.05860	69.760	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,767.16000		1.76716	1,875.32000	1.87532	1,767.160	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	71.91000		0.07191	60.46000	0.06046	71.910	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,750.49000		1.75049	1,858.36000	1.85836	1,750.490	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	74.11000		0.07411	62.36000	0.06236	74.110	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,733.87000		1.73387	1,841.44000	1.84144	1,733.870	1.86	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.69872		115.62939	6.77495	115.50854		1.64	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	110.14000		0.11014	94.72000	0.09472	110.140	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,775.11000		1.77511	1,880.54000	1.88054	1,775.110	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	105.32000		0.10532	90.45000	0.09045	105.320	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,802.68000		1.80268	1,908.66000	1.90866	1,802.680	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	107.71000		0.10771	92.57000	0.09257	107.710	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,788.87000		1.78887	1,894.58000	1.89458	1,788.870	1.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.94707		110.38612	7.03892	110.26363		1.50		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	43.39000		0.04339	36.27000	0.03627	43.390	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,397.31000		2.39731	2,512.68000	2.51268	2,397.310	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	41.68000		0.04168	34.80000	0.03480	41.680	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,423.12000		2.42312	2,538.73000	2.53873	2,423.120	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	42.53000		0.04253	35.53000	0.03553	42.530	1.46		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,410.21000		2.41021	2,525.70000	2.52570	2,410.210	1.46		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.16329		120.10700	8.30719	118.80857		11.45		129,475,346.00	1,078	62,403.00
R186	On 01/08/2013	Bond Future	7.20	Call	86.71000		0.08671	47.41000	0.04741	86.710	11.36		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,319.03000		9.31903	10,578.16000	10.57816	9,319.030	11.36		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	108.90000		0.10890	60.53000	0.06053	108.900	11.37		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,837.84000		8.83784	10,087.90000	10.08790	8,837.840	11.37		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,983.85000		5.98385	4,917.88000	4.91788	5,983.850	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	387.56000		0.38756	620.02000	0.62002	387.560	12.00		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,834.59000		110.83459	109,536.16000	109.53616	110,834.590	12.00		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	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	32.11000		0.03211	16.42000	0.01642	32.110	11.30		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,305.70000		11.30570	12,588.44000	12.58844	11,305.700	11.30		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.75	Call	7.56000		0.00756	3.54000	0.00354	7.560	11.22		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,896.51000		13.89651	15,190.92000	15.19092	13,896.510	11.22		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	10.29000		0.01029	4.91000	0.00491	10.290	11.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	13,370.40000		13.37040	14,663.45000	14.66345	13,370.400	11.24		0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.50	Call	304.50000		0.30450	183.36000	0.18336	304.500	11.45		0.00	0	6,800.00

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	7.50	Put	6,557.35000		6.55735	7,734.64000	7.73464	6,557.350	11.45	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	1.40000		0.00140	0.60000	0.00060	1.400	11.14	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,578.66000		16.57866	17,876.29000	17.87629	16,578.660	11.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.26477		121.80206	8.41426	120.48527		11.68	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,293.88000		3.29388	2,716.67000	2.71667	3,293.880	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,229.25000		4.22925	4,968.83000	4.96883	4,229.250	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,188.95000		6.18895	5,328.30000	5.32830	6,188.950	12.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,989.46000		1.98946	2,445.60000	2.44560	1,989.460	12.19	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,646.12000		7.64612	0.00000	0.00000	7,646.120	12.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,365.26000		1.36526	0.00000	0.00000	1,365.260	12.19	1,365,260.00	1,000	1,000.00
R186	On 07/11/2013	Bond Future	6.50	Call	127.41000		0.12741	87.74000	0.08774	127.410	11.37	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,370.84000		17.37084	18,647.96000	18.64796	17,370.840	11.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	247.82000		0.24782	176.18000	0.17618	247.820	11.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,844.84000		14.84484	16,089.99000	16.08999	14,844.840	11.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,667.35000		2.66735	0.00000	0.00000	2,667.350	11.93	2,667,350.00	1,000	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,051.39000		5.05139	0.00000	0.00000	5,051.390	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,211.46000		3.21146	2,644.20000	2.64420	3,211.460	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,326.57000		4.32657	5,076.10000	5.07610	4,326.570	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,252.53000		3.25253	2,680.29000	2.68029	3,252.530	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,277.72000		4.27772	5,022.27000	5.02227	4,277.720	12.01	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.35944		118.15017	8.51436	116.81580		11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,480.15000		2.48015	2,062.80000	2.06280	2,480.150	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,944.15000		7.94415	8,861.17000	8.86117	7,944.150	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,510.58000		2.51058	2,089.48000	2.08948	2,510.580	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,882.07000		7.88207	8,795.34000	8.79534	7,882.070	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,450.31000		2.45031	2,036.67000	2.03667	2,450.310	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,006.91000		8.00691	8,927.64000	8.92764	8,006.910	12.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.45836		119.75030	8.61904	118.39785		11.79	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
R186	On 08/05/2014	Bond Future	7.10	Call	1,426.89000		1.42689	1,177.23000	1.17723	1,426.890	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,802.36000		13.80236	14,905.15000	14.90515	13,802.360	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,444.48000		1.44448	1,192.34000	1.19234	1,444.480	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,722.32000		13.72232	14,822.63000	14.82263	13,722.320	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,409.46000		1.40946	1,162.26000	1.16226	1,409.460	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,882.67000		13.88267	14,987.92000	14.98792	13,882.670	11.62	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			279.63571		279.63571	288.47339	288.47339			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	15,354.29000		15.35429	6,516.61000	6.51661	15,354.290		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	15,364.29000		15.36429	6,526.61000	6.52661	15,364.290		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	15,374.29000		15.37429	6,536.61000	6.53661	15,374.290		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			5.86844		104.83994	5.93650	104.74893		1.14	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,594.26000		67.59426	67,503.25000	67.50325	67,594.260	1.24	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.24	0.00	0	0.00
R201	On 07/11/2013	Bond Future			6.01349		106.31950	6.09902	106.22723		1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	9.44000		0.00944	6.91000	0.00691	9.440	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,342.72000		1.34272	1,432.46000	1.43246	1,342.720	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	9.81000		0.00981	7.19000	0.00719	9.810	1.06	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
R201	On 07/11/2013	Bond Future	4.80	Put	1,332.09000		1.33209	1,421.74000	1.42174	1,332.090	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	10.19000		0.01019	7.48000	0.00748	10.190	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,321.47000		1.32147	1,411.03000	1.41103	1,321.470	1.06	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.19101		103.34111	6.30254	103.24766		0.94	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	64.69000		0.06469	51.51000	0.05151	64.690	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	850.04000		0.85004	930.31000	0.93031	850.040	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	62.07000		0.06207	49.34000	0.04934	62.070	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	864.40000		0.86440	945.12000	0.94512	864.400	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	63.37000		0.06337	50.42000	0.05042	63.370	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	857.21000		0.85721	937.71000	0.93771	857.210	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.50609		104.74063	6.66542	104.64594		0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	22.17000		0.02217	16.39000	0.01639	22.170	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,070.61000		1.07061	1,159.52000	1.15952	1,070.610	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	21.34000		0.02134	15.74000	0.01574	21.340	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,081.90000		1.08190	1,170.99000	1.17099	1,081.900	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	21.75000		0.02175	16.06000	0.01606	21.750	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,076.25000		1.07625	1,165.25000	1.16525	1,076.250	0.71	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			204.03341		204.03341	208.38352	208.38352			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	18,956.59000		18.95659	14,606.48000	14.60648	18,956.590		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	18,966.59000		18.96659	14,616.48000	14.61648	18,966.590		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	18,976.59000		18.97659	14,626.48000	14.62648	18,976.590		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.95245		107.78540	7.02673	107.51688		3.87	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,572.20000		94.57220	94,303.68000	94.30368	94,572.200	4.08	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	4.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.08986		105.14711	7.17031	104.87481		3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	37.90000		0.03790	29.55000	0.02955	37.900	3.89	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,847.99000		4.84799	5,111.94000	5.11194	4,847.990	3.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	93.53000		0.09353	75.04000	0.07504	93.530	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,905.85000		3.90585	4,159.66000	4.15966	3,905.850	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	96.34000		0.09634	77.37000	0.07737	96.340	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,873.23000		3.87323	4,126.56000	4.12656	3,873.230	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	99.33000		0.09933	79.86000	0.07986	99.330	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,840.81000		3.84081	4,093.64000	4.09364	3,840.810	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,917.59000		102.91759	102,645.29000	102.64529	102,917.590	4.15	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	4.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.22917		106.56159	7.31625	106.28569		3.67	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	230.28000		0.23028	194.58000	0.19458	230.280	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,693.09000		3.69309	3,933.29000	3.93329	3,693.090	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	145.88000		0.14588	121.50000	0.12150	145.880	3.63	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,305.52000		4.30552	4,557.04000	4.55704	4,305.520	3.63	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	220.96000		0.22096	186.46000	0.18646	220.960	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,749.90000		3.74990	3,991.30000	3.99130	3,749.900	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	225.58000		0.22558	190.49000	0.19049	225.580	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,721.45000		3.72145	3,962.26000	3.96226	3,721.450	3.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.37902		103.84351	7.47363	103.56390		3.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	133.64000		0.13364	112.28000	0.11228	133.640	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,067.88000		5.06788	5,326.13000	5.32613	5,067.880	3.51	0.00	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 08/05/2014	Bond Future	5.74	Call	128.40000		0.12840	107.75000	0.10775	128.400	3.51		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,125.40000		5.12540	5,384.36000	5.38436	5,125.400	3.51		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	131.00000		0.13100	109.99000	0.10999	131.000	3.51		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,096.62000		5.09662	5,355.22000	5.35522	5,096.620	3.51		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.14048		104.77352	7.18818	104.55904		5.36		181,782,057.20	1,735	26,890.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,890.02000		95.89002	95,675.54000	95.67554	95,890.020	5.63		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	5.63		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.25871		106.25216	7.30952	106.03469		5.23		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	208.95000		0.20895	186.02000	0.18602	208.950	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,464.76000		4.46476	4,659.30000	4.65930	4,464.760	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	214.47000		0.21447	191.03000	0.19103	214.470	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,425.26000		4.42526	4,619.29000	4.61929	4,425.260	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	220.10000		0.22010	196.14000	0.19614	220.100	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,385.89000		4.38589	4,579.40000	4.57940	4,385.890	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	968.55000		0.96855	891.50000	0.89150	968.550	5.36		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,084.63000		2.08463	2,225.05000	2.22505	2,084.630	5.36		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.37270		103.65071	7.42670	103.43040		5.28		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	452.01000		0.45201	414.13000	0.41413	452.010	5.27		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,521.43000		4.52143	4,703.86000	4.70386	4,521.430	5.27		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	459.92000		0.45992	421.51000	0.42151	459.920	5.27		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,486.51000		4.48651	4,668.41000	4.66841	4,486.510	5.27		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	444.21000		0.44421	406.86000	0.40686	444.210	5.27		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,556.48000		4.55648	4,739.44000	4.73944	4,556.480	5.27		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.49840		105.05443	7.55600	104.83111		5.04		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	325.63000		0.32563	298.58000	0.29858	325.630	4.98		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.05	Put	6,143.52000		6.14352	6,339.79000	6.33979	6,143.520	4.98		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	330.98000		0.33098	303.57000	0.30357	330.980	4.98		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,107.33000		6.10733	6,303.24000	6.30324	6,107.330	4.98		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	320.35000		0.32035	293.67000	0.29367	320.350	4.98		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,179.79000		6.17979	6,376.43000	6.37643	6,179.790	4.98		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			5.82709		101.13439	5.91713	101.09500		0.41		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,136.28000		30.13628	30,096.89000	30.09689	30,136.280	0.46		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	0.46		0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.60782		102.56168	6.83246	102.52176		0.29		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	0.78000		0.00078	0.42000	0.00042	0.780	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	414.50000		0.41450	454.06000	0.45406	414.500	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	0.80000		0.00080	0.43000	0.00043	0.800	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	412.72000		0.41272	452.27000	0.45227	412.720	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	0.82000		0.00082	0.44000	0.00044	0.820	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	410.95000		0.41095	450.49000	0.45049	410.950	0.28		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.42133		99.56180	7.49978	99.16885		6.71	1,020,906,697.20		10,254	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,990.61000		91.99061	91,597.66000	91.59766	91,990.610	7.07		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	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.53405		100.96687	7.61681	100.56845		6.61		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	388.83000		0.38883	327.72000	0.32772	388.830	6.60		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
R207	On 07/11/2013	Bond Future	6.69	Put	4,567.30000		4.56730	4,904.61000	4.90461	4,567.300	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	397.50000		0.39750	335.28000	0.33528	397.500	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,525.21000		4.52521	4,861.41000	4.86141	4,525.210	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	406.32000		0.40632	342.97000	0.34297	406.320	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,483.31000		4.48331	4,818.38000	4.81838	4,483.310	6.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.64334		98.68555	7.73052	98.28184		6.74	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	602.77000		0.60277	527.37000	0.52737	602.770	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,300.59000		5.30059	5,628.90000	5.62890	5,300.590	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	583.47000		0.58347	510.00000	0.51000	583.470	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,379.65000		5.37965	5,709.89000	5.70989	5,379.650	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	593.07000		0.59307	518.63000	0.51863	593.070	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,340.05000		5.34005	5,669.32000	5.66932	5,340.050	6.72	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.76452		100.02207	7.85656	99.61288		6.53	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	401.67000		0.40167	351.75000	0.35175	401.670	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,640.43000		7.64043	7,999.70000	7.99970	7,640.430	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	389.26000		0.38926	340.60000	0.34060	389.260	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,725.32000		7.72532	8,085.85000	8.08585	7,725.320	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	395.43000		0.39543	346.14000	0.34614	395.430	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,682.83000		7.68283	8,042.73000	8.04273	7,682.830	6.43	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.56604		97.67273	7.64405	97.23999		7.52	83,998,547.80	860	19,369.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,628.26000		88.62826	88,195.52000	88.19552	88,628.260	7.88	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	7.88	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.67328		95.65526	7.75507	95.21645		7.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Call	422.04000		0.42204	357.01000	0.35701	422.040	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,324.79000		5.32479	5,698.57000	5.69857	5,324.790	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	431.47000		0.43147	365.25000	0.36525	431.470	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,276.99000		5.27699	5,649.58000	5.64958	5,276.990	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	441.06000		0.44106	373.64000	0.37364	441.060	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,229.40000		5.22940	5,600.79000	5.60079	5,229.400	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,564.98000		1.56498	1,387.67000	1.38767	1,564.980	8.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,502.99000		2.50299	2,764.49000	2.76449	2,502.990	8.16	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.77479		96.94206	7.86035	96.49742		7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	642.08000		0.64208	562.52000	0.56252	642.080	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,174.00000		6.17400	6,539.08000	6.53908	6,174.000	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	653.04000		0.65304	572.41000	0.57241	653.040	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,129.09000		6.12909	6,493.10000	6.49310	6,129.090	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	631.69000		0.63169	553.16000	0.55316	631.690	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,219.52000		6.21952	6,585.63000	6.58563	6,219.520	7.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.88145		94.85832	7.97107	94.40767		7.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	439.35000		0.43935	385.67000	0.38567	439.350	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,846.67000		8.84667	9,243.64000	9.24364	8,846.670	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	446.24000		0.44624	391.87000	0.39187	446.240	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,797.57000		8.79757	9,193.85000	9.19385	8,797.570	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	432.54000		0.43254	379.55000	0.37955	432.540	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,895.87000		8.89587	9,293.53000	9.29353	8,895.870	7.68	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future			8.93584		76.26406	9.14030	74.72597		16.30	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,314.95000		66.31495	64,776.86000	64.77686	66,314.950	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	111.22000		0.11122	50.23000	0.05023	111.220	16.12	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,846.12000		7.84612	9,323.22000	9.32322	7,846.120	16.12	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			9.03105		74.19608	9.24211	72.63620		17.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,129.10000		2.12910	1,591.49000	1.59149	2,129.100	17.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,083.07000		5.08307	6,105.34000	6.10534	5,083.070	17.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,551.85000		2.55185	1,938.19000	1.93819	2,551.850	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,399.32000		4.39932	5,345.54000	5.34554	4,399.320	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,583.73000		2.58373	1,964.58000	1.96458	2,583.730	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,353.12000		4.35312	5,293.85000	5.29385	4,353.120	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,615.83000		2.61583	1,991.18000	1.99118	2,615.830	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,307.26000		4.30726	5,242.49000	5.24249	4,307.260	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,324.71000		5.32471	4,330.64000	4.33064	5,324.710	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,928.78000		1.92878	2,494.59000	2.49459	1,928.780	18.18	0.00	0	980.00
R209	On 06/02/2014	Bond Future			9.11945		75.19416	9.33683	73.61345		17.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,567.91000		2.56791	2,028.09000	2.02809	2,567.910	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,897.59000		6.89759	7,938.48000	7.93848	6,897.590	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,512.99000		2.51299	1,981.66000	1.98166	2,512.990	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,004.79000		7.00479	8,054.17000	8.05417	7,004.790	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,540.36000		2.54036	2,004.79000	2.00479	2,540.360	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,951.03000		6.95103	7,996.17000	7.99617	6,951.030	17.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.20939		73.06758	9.43336	71.46540		18.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,518.56000		1.51856	1,186.99000	1.18699	1,518.560	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,481.86000		12.48186	13,752.47000	13.75247	12,481.860	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,484.36000		1.48436	1,158.77000	1.15877	1,484.360	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,628.84000		12.62884	13,905.43000	13.90543	12,628.840	17.76	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
R209	On 08/05/2014	Bond Future	7.85	Call	1,501.40000		1.50140	1,172.82000	1.17282	1,501.400	17.77		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,555.22000		12.55522	13,828.82000	13.82882	12,555.220	17.77		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			154.63873		154.63873	163.80781	163.80781				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	18,351.27000		18.35127	9,182.19000	9.18219	18,351.270			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	18,361.27000		18.36127	9,192.19000	9.19219	18,361.270			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	18,371.27000		18.37127	9,202.19000	9.20219	18,371.270			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			130.35124		130.35124	130.32006	130.32006				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	361.24000		0.36124	330.06000	0.33006	361.240			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	351.24000		0.35124	320.06000	0.32006	351.240			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	341.24000		0.34124	310.06000	0.31006	341.240			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			132.92714		132.92714	134.45314	134.45314				0.00	0	21,791.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	5,062.86000	5.06286	3,536.86000	3.53686	5,062.860			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	5,072.86000	5.07286	3,546.86000	3.54686	5,072.860			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	5,082.86000	5.08286	3,556.86000	3.55686	5,082.860			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			8.77351	87.27359	8.94255	85.96418			14.43	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	76,658.57000	76.65857	75,349.16000	75.34916	76,658.570		15.09	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		15.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.87526	84.96852	9.04999	83.64062			15.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,429.21000	2.42921	1,926.26000	1.92626	2,429.210		15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,665.35000	4.66535	5,490.30000	5.49030	4,665.350		15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,460.84000	2.46084	1,953.19000	1.95319	2,460.840		15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,617.12000	4.61712	5,437.37000	5.43737	4,617.120		15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,492.70000	2.49270	1,980.36000	1.98036	2,492.700		15.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,569.24000	4.56924	5,384.80000	5.38480	4,569.240		15.66	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.97160	86.11148	9.15192	84.76578			15.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,307.54000	2.30754	1,885.05000	1.88505	2,307.540		15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,531.56000	7.53156	8,454.77000	8.45477	7,531.560		15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,255.24000	2.25524	1,839.84000	1.83984	2,255.240		15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,644.51000	7.64451	8,574.81000	8.57481	7,644.510		15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,281.30000	2.28130	1,862.36000	1.86236	2,281.300		15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,587.89000	7.58789	8,514.65000	8.51465	7,587.890		15.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.06599	83.73918	9.25196	82.37524			15.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,454.37000	1.45437	1,184.15000	1.18415	1,454.370		15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,928.08000	12.92808	14,021.80000	14.02180	12,928.080		15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,421.73000	1.42173	1,156.39000	1.15639	1,421.730		15.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	13,074.72000		13.07472	14,173.32000	14.17332	13,074.720	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,437.98000		1.43798	1,170.21000	1.17021	1,437.980	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,001.27000		13.00127	14,097.44000	14.09744	13,001.270	15.75	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.00487		77.43648	9.19919	75.91675		17.41	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,988.58000		66.98858	65,468.85000	65.46885	66,988.580	18.16	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	18.16	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.09922		75.24519	9.29988	73.70396		18.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	534.69000		0.53469	369.37000	0.36937	534.690	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,883.64000		11.88364	13,259.55000	13.25955	11,883.640	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	513.51000		0.51351	353.82000	0.35382	513.510	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,060.56000		12.06056	13,442.10000	13.44210	12,060.560	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	524.02000		0.52402	361.53000	0.36153	524.020	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,971.92000		11.97192	13,350.66000	13.35066	11,971.920	18.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.11205		99.97833	9.23528	98.74609			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	14,586.22000		14.58622	15,818.46000	15.81846	14,586.220		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	14,456.67000		14.45667	15,688.91000	15.68891	14,456.670		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	14,327.37000		14.32737	15,559.61000	15.55961	14,327.370		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.21057		96.96826	9.33802	95.71868			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R248	On 07/11/2013	Bond Future	7.84	Put	15,552.90000	15.55290	16,802.48000	16.80248	15,552.900	0.00	0	0.00	
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R248	On 07/11/2013	Bond Future	7.85	Put	15,423.57000	15.42357	16,673.15000	16.67315	15,423.570	0.00	0	0.00	
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
R248	On 07/11/2013	Bond Future	7.86	Put	15,294.50000	15.29450	16,544.08000	16.54408	15,294.500	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	966.00000	0.09660	966.00000	0.09660	966.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.00000	0.08660	866.00010	0.08660	866.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.00000	0.00000	0.00010	0.00000	0.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.00000	0.07660	766.00100	0.07660	766.000	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.00000	0.00000	0.00100	0.00000	0.000	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	454.66300	0.04547	456.78730	0.04568	454.663	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	376.66300	0.03767	378.78730	0.03788	376.663	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	407.81470	0.04078	409.96620	0.04100	407.815	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	429.81470	0.04298	431.96620	0.04320	429.815	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	366.50320	0.03665	368.67170	0.03687	366.503	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	488.50320	0.04885	490.67170	0.04907	488.503	13.73	0.00	0	0.00

**Total for Derivatives :** **5,089,983,955.04**    **489,588**    **2 979 987.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.19370		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.20000	105.39526	7.20000	105.37501		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.81299		0.00	0	500,000.00
AA05	On 22/03/2019	Spot Bond			8.31500	106.40104	8.31500	106.37749		848,130,000,000.00	102,000,000	51,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.33916			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.45491			0.00	2,000,000	2,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.70768	8.00000	47.69751			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.18000	96.80899	9.18000	96.78539			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.35000	102.95474	7.35000	102.93455		2,940,000,000.00		400,000	9,756,000.00
AB07	On 07/03/2014	Spot Bond	7.01500	103.59919	7.01500	103.57978			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.81565			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.65500	106.42128	8.65500	106.39679			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.81970			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.78000	135.69003	0.78000	135.63386			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.68000	136.67470	1.68000	270.93015			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.32288			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.31104			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55047			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.91459			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.91061			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.90784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A		On 15/03/2015	Spot Bond	7.61000	109.08898	7.61000	109.06685		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.07530		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.61500	104.24254	7.61500	104.22137		0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.58401		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34123		0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31962		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.27333		0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.38655		0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.56481		0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.71500	104.63279	6.71500	104.61388		0.00	0	650,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.43784		0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35964		0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	4.53000	129.56896	4.53000	129.50229		0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.35000	125.35830	2.35000	125.30110		0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.03000	117.55589	2.03000	117.50321		0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	2.93000	104.39970	2.93000	104.35030		0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.95500	118.09707	10.95500	118.06229		0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.84609		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.80425			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.90345			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.13757			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.33000	114.16377	3.33000	114.10857			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.01694	100.00000	25.95391			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.42000	167.80349	1.42000	167.73108			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.50542	2.76000	150.43503			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.45000	173.97045	1.45000	173.89520			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.06000	165.86799	2.06000	165.79355			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.95125	70.18468	7.95125	70.16455			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.95125	70.18468	7.95125	70.16455			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.29173	84.61000	15.26607			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.60000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.85529			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.84000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.65120	100.00000	40.57408			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.51000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.21000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.26000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.13000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.19114			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03572			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.49000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.15500	102.09289	7.15500	102.07317			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.30000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.95000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.97000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.59000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34837			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14000	116.33015	7.14000	116.30798			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	106.30000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10657			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	85.82000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	85.07000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.24000	98.29401	2.24000	103.34216			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.42000	102.75823	2.42000	148.42165			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.66000	112.47838	2.66000	188.79388			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	109.93000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	84.78000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.47000	89.42350	9.47000	91.41944			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	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.52000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.44432			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.79000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	100.00000	12.57221	100.00000	12.54809			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	100.00000	6.95807	100.00000	6.71230			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.25500	108.65346	8.25500	108.62958			0.00	0	1,920,000.00
ABS5	On 01/05/2015	Spot Bond	7.15000	102.96955	7.15000	102.94990			0.00	0	4,797,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.93500	96.53442	8.93500	96.51137			0.00	0	1,374,000.00
ABS7	On 11/09/2026	Spot Bond	9.91000	94.15613	9.91000	94.13139			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.60000	106.57501	7.60000	106.55341			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.78000	127.08647	0.78000	127.03383		14,040,000,000.00	18,000,000	18,000,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.17642	4.00000	123.11471			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.49000	138.88251	1.49000	275.30812			0.00	0	50,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.02000	125.60144	0.02000	128.35231			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.45000	127.43289	1.45000	129.93638			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45619			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87174			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.16197	100.00000	27.09545			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29088			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29088			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.30000	107.56244	11.30000	107.53032			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60109			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.76870	100.00000	1.76330			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61724			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.84573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87999			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.54228	100.00000	10.51011			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.88113			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58493			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.17981	11.00000	57.16346			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.74706	100.00000	6.72647			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42903			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41186			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	99.86603			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85887			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84319			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86588			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86114			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85906			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.80461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.80461			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.82261			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.86969			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.82261			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.78662			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	82.83317			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	99.87227			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.87453			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.52628			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.87453			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.86404			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000	0.00000	99.85910			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.85720			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.86099			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.88397			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.86970			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.13008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	9.22500	106.09933	9.22500	103.57738			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88121			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.74500	104.11113	7.74500	104.08928			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.82160			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.97151			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.72653			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	100.85272			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.28716	100.00000	4.27768			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.79274	100.00000	5.77999			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.02942			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.68201			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	154.72051			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.86583			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43632			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43632			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.85272			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.87054			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.87168			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.01123			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.19583			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.01183			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.77067			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.56954			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98484			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.30872			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.75077			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.86529			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01870			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89044			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.86849			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.60923			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88686		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88065		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.86887		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87547		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88310		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88102		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.35897	10.23000	102.33122		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.87876		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88215		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.83229		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.66789		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.88133		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25500	102.31409	9.25500	102.28866		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86937		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.79940	1.75000	106.87223		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88121		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88064		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86450		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.85972			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.86928			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.87176			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	99.86067			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.86545			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.85494			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.86450			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.85876			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.86144			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.86067			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.87261			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.86444			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.86197			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.88713			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.89096			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.88198			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.87916			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.86148			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.85532			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84442			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.86355			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84595			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84538			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84442			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.65627			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.85207			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.85207			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	114.10536			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	114.92428			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.87311			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87445			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.77271			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.40663			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.74478			0.00	6,000,000	3,600,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.04442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	5.86963	100.00000	5.85541				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.40308				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.44914				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.47977				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.02146				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.13570				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.28787				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.86255				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.89000	97.60094	7.89000	97.57948				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.14177				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.34618				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.47500	102.56981	8.47500	102.54669				0.00	0	2,743,000.00
AIR02	On 30/04/2023	Spot Bond	9.35000	116.22556	9.35000	116.19654				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.50720	100.00000	46.39331				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000	111.26902	7.40000	111.24706				0.00	0	8,294,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.36552	100.00000	44.25687				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.91929	100.00000	12.89069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.67000	153.55292	2.67000	153.48147			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.03000	102.73185	4.03000	128.16927			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.00163			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.81699			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09123			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.09523			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	100.00000	1.55276	100.00000	1.54791			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.39528			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.72500	106.44013	8.72500	106.41529			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00396			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.04728			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.19296	100.00000	65.03330			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.73901			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.32500	111.35031	7.32500	111.32842			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.52946			0.00	0	19,700,000.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.91139			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.98000	102.33501	6.98000	102.31578			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.38222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	7.59500	103.10252	7.59500	103.08152			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.70500	106.30994	8.70500	106.28520			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.75438			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.29639	105.31808	11.29639	104.14890			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.95215			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.25711	102.76155	11.25711	102.50544			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.29427	102.63414	11.29427	102.42548			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.95201			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.33246	102.39503	11.33246	102.26886			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.19004	101.00623	12.19004	100.89771			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.00112			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.00112			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.00119			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.54639	101.08296	11.54639	101.44631			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.46661	103.79598	11.46661	102.30714			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.25711	102.76155	11.25711	102.50544			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.40511	102.68722	11.40511	102.44840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.56570	95.03975	10.56570	101.75316			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.89311			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87989			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87989			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.77239			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	10.91132	100.86221	10.91132	101.31509			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.48000	101.03164	11.48000	101.00022			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	66.47808	10.22500	98.10869			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	101.34311			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.70659			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.61357	12.22500	101.88254			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.85058			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.12500	60.87539	11.12500	100.76359			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.79194			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.84081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.84081			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.76848			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.33199			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.29639	105.82879	14.29639	104.70695			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.52663	102.70650	15.52663	102.56713			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.42069	102.40088	14.42069	102.46889			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.47500			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.47500			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.47500			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.57239			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.54992	100.00000	8.53370			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.46364	100.00000	22.40863			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.44444	100.00000	20.39437			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.62002	100.00000	12.58912			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.62541	100.00000	12.59482			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.25821	100.00000	15.22084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.22097	100.00000	13.18860			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	59.28434	100.00000	59.17187			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.88750			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.00128			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.05038			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		400,000,000,000.00	4,000,000	1,000,000.00	
BCP72U	On 06/09/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.39000	109.46737	1.39000	174.38031			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000	92.69179	8.27000	134.56470			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000	93.97832	8.27000	134.88411			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500	96.82212	8.65500	96.79972			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.81135			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.47350			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46609			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	101.95980			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.74758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.11620			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56902			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	95.78284	100.00000	95.54398			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.87500	98.54917	7.87500	98.52849		819,000,000,000.00	104,000,000	52,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.03690			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94206			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96328			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03399			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10466			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30212			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.27591	100.00000	6.26054			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76197			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80377			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82168			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82765			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.89923			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99459			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.13893	100.00000	6.12389			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.13893	100.00000	6.12389			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91886			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91152			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.90952			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.47500	103.17963	8.47500	103.15636			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.90353			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89281			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.84000	107.21966	6.84000	107.19974		13,680,000,000.00	2,000,000	2,374,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.37283			0.00	15,000,000	7,500,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.25180			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90046			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.81640			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.35380			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.70412	100.00000	6.68788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.42681			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.35504			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.37538			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.41231			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56525			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.82126			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91467			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.43897			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86982			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	12.00276	100.00000	11.97335			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.41500	108.71363	7.41500	108.69212			0.00	0	2,351,000.00
CBL08	On 02/11/2016	Spot Bond	9.35500	115.11330	9.35500	115.08471			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.26046			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.89151			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.05500	104.75334	9.05500	104.72814			0.00	0	7,629,000.00
CBL12	On 06/09/2018	Spot Bond	11.03500	104.14812	11.03500	104.11773			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.10857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.28500	105.29543	11.28500	105.26351			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.76488			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.24500	101.30944	9.24500	101.28457			0.00	0	1,823,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.55322			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.72500	100.48274	11.72500	100.45111			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.80042			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.97405			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.69460			0.00	0	4,300,000.00
CBL22	On 06/05/2020	Spot Bond	10.08500	75.68605	10.08500	93.11787			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10000	121.31488	10.10000	115.01404			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000	111.04212	9.95000	111.01267			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.39000	115.16632	9.39000	115.13760		507,060,000,000.00	54,000,000	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04349			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.60500	103.54742	11.60500	103.51568			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.67471			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.86554			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.14627			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.16016			0.00	0	0.00

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	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.87080			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.87080			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.87080			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.28914			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.86986			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.87928			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.88683			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.82263			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.41190			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.81364			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.87924			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.88585			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.86112			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.42933			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.40971			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.32047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.86798			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87457			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87263			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.86000	104.05104	10.86000	104.02097			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.44000	102.74179	8.44000	102.71856			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61399			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83245			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22021			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22021			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.63598			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.96624	100.00000	24.90576			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.76359	100.00000	24.70359			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	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	99.86590			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	63.81290	100.00000	63.65831			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	64.21970	100.00000	64.06241			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.49697			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88084			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.56955	10.11000	104.54106			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88084			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22138			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.81840			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.70235			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.84405	2.76000	111.68818			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	108.61269	3.14000	111.65587			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.35598	8.25000	102.33350			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.79482			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88084			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	116.60337	3.10000	111.25926			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.40008	2.40000	111.06737			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.80296			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84861			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.81515			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07931			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.09451			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.20000	102.25071	8.20000	102.22827			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13938			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.12222			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98635			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99866			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.25000	102.41665	8.25000	102.39403			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.25000	102.41665	8.25000	102.39403			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.30000	101.24651	8.30000	101.22402			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86213			0.00	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	99.84588			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98483			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98472			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.00454			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.00454			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.94747	100.17539	49.82628			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87091			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54860			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.86010			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.36412			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.38941			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.81566	9.35000	102.78971			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.81566	9.35000	102.78971			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31048			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31140			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.61475			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98346			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.60246			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40133			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40133			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40133			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40133			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40133			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44021			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50481			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50481			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50481			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50481			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50481			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51561			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.05500	104.70504	9.05500	104.67984			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.83679			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.41433			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.91617			0.00	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	99.91617			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.83910			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.84050			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.56466			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.81230			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.86641			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.86737			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87258			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.40552			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.44516			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.37943			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.87296			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.81479			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.11386			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.86397			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.37941			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.87120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84920			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.65349			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.27106			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75299			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75299			0.00	76,000,000	38,000,000.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73142			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57894			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73142			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40603			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.85137			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57898			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57898			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57677			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.60741	100.00000	5.59382			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	99.84728			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	100.63631			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.75000	93.49723	10.75000	93.70323			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.27000	96.21655	11.27000	95.26200			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.49848			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000	0.00000	99.84213			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.62030			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.96828			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.94549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	100.53258	8.80500	101.03558			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86355			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	99.85647			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.85359			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.84251			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.85207			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78709			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78709			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78709			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.82841	100.00000	25.77062			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.82841	100.00000	25.77062			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.96004	7.01000	36.57202			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	138.11916			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	0.00066	100.00000	0.00065			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00066	100.00000	0.00065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.65500	96.82212	8.65500	124.22144			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000	30.67761	8.27000	134.56470			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000	31.06064	8.27000	134.88411			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.55390			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.41328			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30557			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30557			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.86021			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.87083			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86880			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.30347			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86067			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.96828			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87483			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.75000	111.66347	8.75000	108.47120			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.84500	100.82995	8.84500	100.80610			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	9.99500	114.04686	9.99500	114.01647			0.00	0	195,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.20000	105.92066	8.20000	105.89741			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.58500	108.84662	9.58500	108.81893			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.06000	95.92998	10.06000	95.90425			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000	96.19160	11.00000	96.16347			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000	89.04317	11.00000	89.01712			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27844			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30330			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18591			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.75608			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.41779			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.28199			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.44500	92.72810	12.44500	94.00250			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.70485	100.00000	10.67144			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.73648			0.00	6,000,000	3,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.98000	97.00172	7.98000	97.94714			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65034			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.87623			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.97294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.77931			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.20000	103.55918	7.20000	103.53904			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.00000	128.78987	7.00000	121.26836			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.18500	109.68441	8.18500	109.66010		573,926,257,690.00		70,119,274	38,256,274.00
DV23	On 27/02/2023	Spot Bond	8.74000	111.06109	8.74000	111.03485		1,154,743,395,800.00		132,121,670	86,314,670.00
E170	On 01/08/2020	Spot Bond	7.83500	135.44633	7.83500	135.41757		282,060,000,000.00		36,000,000	18,184,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.99385			0.00	2,000,000	1,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31539			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34174			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.35891			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.02373			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	132.04758			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	110.34826	1.85000	116.91683			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	103.67160	1.93000	103.62548			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.43500	109.71361	9.43500	109.68566			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.33500	110.25242	9.33500	110.22509			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000	101.09846	10.05000	101.07153			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.68500	89.41609	10.68500	93.47841			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.43302			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.59607			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33618			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	51.57391	100.00000	51.44897			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.26888	100.00000	54.13741			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	86.38684	100.00000	86.18825			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.25113	3.00000	126.19132			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16000	108.98164	11.16000	108.94894			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.03933			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.05434			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.36537			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64500	83.31391	9.64500	97.76650			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.56637			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51895			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.50222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.57730			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000	0.00000	100.55625			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.46045			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.47876			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.49345			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.46265			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000	0.00000	100.46251			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000	0.00000	100.48418			0.00	0	33,000,000.00
ES15	On 30/08/2015	Spot Bond		6.62000	104.51774	6.62000	104.49915		79,440,000,000.00		12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.40000	108.79744	7.40000	108.77583		2,963,868,956,800.00		400,522,832	203,423,000.00
ES23	On 25/01/2023	Spot Bond		8.27000	115.16978	8.27000	115.14400		381,665,701,830.00		46,150,629	246,140,629.00
ES26	On 02/04/2026	Spot Bond		8.82500	94.15494	8.82500	94.13273		1,069,676,935,075.00		121,209,851	69,828,000.00
ES33	On 15/09/2033	Spot Bond		9.50000	83.99359	9.69500	82.49860		8,556,661,162,500.00		900,701,175	434,158,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.37342			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.03952			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.18101			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC06	On 12/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		25,000,000,000,000.00	250,000,000	250,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.35961	100.00000	11.33210		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.05441	100.00000	11.02763		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55014		0.00	2,272,473	757,491.00	
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56976		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.63248		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66772		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.25000	104.26571	7.25000	104.24553		0.00	0	11,890,000.00	
FRB05	On 21/12/2018	Spot Bond	9.12500	101.41937	9.12500	97.15285		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00572		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00566		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.96110		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.31585		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	10.92500	110.13268	10.92500	110.10051		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18641		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	73.05076	100.00000	72.85865		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193		0.00	0	0.00	
FRBI22	On 31/01/2022	Spot Bond	1.55000	128.14056	1.55000	128.94400		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	1.52000	138.53109	1.52000	274.61127			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000	103.00925	2.40000	148.78430			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.55000	114.35480	2.55000	191.94399			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41000	115.73255	7.41000	115.70968			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.41795	100.00000	30.35100			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.41795	100.00000	30.35100			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13200	55.79549	8.13200	55.09090			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.60683	9.50500	34.72215			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.37083	9.74000	33.48036			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	97.14649	100.00000	96.89416			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24392			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.59177			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.86081			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.76814			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.57466			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.57466			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.25129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56449		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.01198		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87515		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70980		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90041		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.21411		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.50171	7.47000	98.00000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.50171	7.47000	100.00000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87713		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88918		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33011		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.52726		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78935		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.91506		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.80317		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85435		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.40303	6.00000	100.00000		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20483		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.64784			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.98667			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.12593			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.51103			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.32315			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.62465			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.79158			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.50408			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.42290			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.16074			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.11897			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.68494			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.65016			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.55509			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.68958			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26515			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	13.09694	100.09221	13.06518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66162			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.82172			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.00240			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.26740			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.52647			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.15821			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.85383			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	101.87711			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.69348			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.74987			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.36491			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12614			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.03058			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12614			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01531			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.71504			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.50582	13.22500	103.51946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.60356			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.08690			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.08690			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.60588			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.45365			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.23233			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.19500	90.43067	3.19500	93.78586			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	100.58408			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.56322			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.49425			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47868			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.45911			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.11172			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.86074			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.84919			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06106			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.21017			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.11380			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.55876			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90767			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.79000	125.68653	2.79000	117.33147			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.88635			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.90727			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.77000	114.86129	2.77000	117.50900			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.36000	99.54520	0.36000	118.24645			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.79000	111.66040	2.79000	117.33147			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.34000	108.18112	1.34000	122.62334			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.41000	108.52257	1.41000	124.35719			0.00	0	2,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03219			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.43559	100.00000	18.39093			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.84049			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.86167			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.76011	4.73000	109.70289			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.61673			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.87244			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	102.51114			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	102.21636			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	102.12807			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	99.87223			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	100.28759			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.92616			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.59605			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.02136	100.00000	8.96711			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.46241			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.79500	101.88352	10.79500	101.02606			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.35984			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.60500	102.36161	7.60500	101.49762			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.97069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.72180			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84149			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.98830			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.08035			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.48000	138.86876	3.48000	138.80121			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45068			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.91687			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.99878			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.61654			0.00	0	50,450,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.16541			0.00	0	7,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.80494			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.89338			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.03000	132.71650	2.03000	263.08133			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.53000	138.41419	1.53000	274.37945			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.25000	130.29874	2.25000	258.28712			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.92000	107.58855	1.92000	125.34673			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.84652			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.52000	125.34355	1.52000	125.28905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.09022			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.25724			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.90411			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000	0.00000	100.72559			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.53496			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.76000	92.79066	2.76000	92.74719			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.82752	100.00000	0.82551			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.64116	104.97509	12.60918			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000	0.00000	100.63687			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.46016	101.07593	16.41991			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.19419	100.44759	8.51793			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	14.40434	100.76967	14.36920			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.83867			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.68067			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.83315			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.70873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.38000	101.57989	2.38000	101.53342			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.56635			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98040			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.91000	101.46171	1.91000	106.89674			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.05586			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.94000	101.06184	1.94000	106.56796			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.34003			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08425			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	5.55000	99.63678	5.55000	99.62146			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.12000	105.15539	6.12000	105.13817			0.00	0	535,000.00
FRX15	On 14/03/2015	Spot Bond	6.63000	105.61890	6.63000	105.60019			0.00	0	4,776,000.00
FRX16	On 15/09/2016	Spot Bond	7.50000	103.37967	7.50000	103.35898			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.95500	104.01546	7.95500	103.99341			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.02500	111.48339	8.02500	111.45944			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.76500	101.85577	8.76500	101.83203			0.00	0	2,062,000.00
FRX23	On 28/02/2023	Spot Bond	9.70000	89.38981	9.70000	90.09566			0.00	0	100,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.80000	106.57929	9.80000	106.55143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.48500	95.08371	10.48500	95.05687			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.57000	77.91234	10.57000	77.89041			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.23137			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.31488			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.20981			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.05500	102.99927	9.05500	102.97436			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64312			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91329			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.07512			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.37860			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58169			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.50956			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.20518			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.03523			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.34907			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.82974			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.84959			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.88794			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.90597	100.00000	2.89954			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93552			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.00154			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.01290			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.25672			0.00	250,000	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.06778			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.91408			0.00	0	300,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.25546			0.00	0	250,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.03399			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25477			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.79446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.99706			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.76171			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83001			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61159			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	100.88468			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.88468			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	100.63963	100.00000	100.38866			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99598			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02588			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.78426	103.17174	7.78426	100.48395			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.93551			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03341			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07825			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.13723	103.21224	8.13723	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.00114			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10075			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.14555			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.58781	103.27063	8.58781	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.23382			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19049			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.22776			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.30260			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.60115			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08914			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.22043			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.26847			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.99500	112.98977	7.99500	112.96531			0.00	0	32,605,000.00
HWAY23	On 07/12/2023	Spot Bond	1.30000	141.13302	1.30000	279.77076			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.28000	145.02907	1.28000	280.24552			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.66000	99.73690	9.66000	99.71091			0.00	0	14,822,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65500	99.72884	9.65500	99.70287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.70000	109.27848	1.30000	113.83597			1,203,685,000,000.00	708,050,000	785,226,018.00
I2038	On 31/01/2038	Spot Bond	2.35000	104.09992	2.20000	107.00575			1,822,869,150,000.00	775,689,000	599,078,407.00
I2050	On 31/12/2050	Spot Bond	2.50000	106.28364	2.35000	110.15076			621,705,000,000.00	248,682,000	670,147,122.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30000	107.53305	7.30000	107.51209			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42064			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.97382			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39573			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00860			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48503			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.27000	103.20957	7.27000	103.18953			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.80000	106.49271	7.80000	106.47056			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.40500	108.55125	8.40500	108.52697			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.20000	102.25671	7.20000	102.23695			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.89251			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.41356			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.33000	109.50713	3.33000	109.45412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.62000	104.43742	7.62000	104.41586			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.69323			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.73770			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.18000	108.06560	0.18000	127.64139			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.52000	110.92973	1.52000	129.24081			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24467			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.71389			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.10500	104.30955	8.10500	104.28692			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10371			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71289			0.00	0	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.49900			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55500	97.44784	8.55500	97.42541			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.08500	94.04574	9.08500	94.02267			0.00	0	648,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17931			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.20500	84.37599	8.20500	98.02817			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00191	100.00000	0.00191			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.75848	5.00000	100.74488			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.75848	5.00000	100.74488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.84489	5.00000	101.83099			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.75848	5.00000	100.74488			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.99505	4.00000	100.98418			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.70116			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.59959			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.71373			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.30000	110.24743	9.30000	110.22006			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.45137			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.45137			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.56644			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.29303	100.00000	7.27536			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.50162			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.11426			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.90714			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.30000	101.54206	9.30000	101.51699			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26851			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.66478			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.85072			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.95019	100.00000	3.93700			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.91706	5.40000	98.85919			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.81583	5.40000	98.75808			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		50,900,000,000,000.00	509,000,000	335,000,000.00	
IND234	On 21/08/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.94250	5.25000	99.88506			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.74176	5.25000	99.68456			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.43689	5.30000	99.37949			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.22199	5.40000	99.16376			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	99.12014	5.40000	99.06203			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	99.01850	5.40000	98.96051			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	5.40000	98.71481	5.40000	98.65718			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65946			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.65749			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.29639	104.17084	11.29639	103.40903			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.29639	101.62539	11.29639	101.77726			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.76170			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.03667			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.72347			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.26630	6.50000	101.24860			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.83113			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34090			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23600			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.85431	100.00000	21.80137			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.98676	100.00000	13.95288			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92710			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07709			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07709			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.36287			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.36287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46919			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57575			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.96472			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23301			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.24726			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.45918			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.46984			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98226			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92710			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26644			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25356			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.95762			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90452			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94801			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.23301			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	100.00000	76.99790	100.00000	76.78283		69,000,000,000,000.00	690,000,000	670,000,000.00	
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75309			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75309			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.09720			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	59.03932	100.00000	58.89630			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.77238			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.38171			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.18852			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.05989			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08395			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10003			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.31000	103.05058	8.31000	103.02765			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.06500	103.36588	7.06500	103.34637			0.00	0	223,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.02554			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.65500	106.00744	8.65500	105.98304		432,750,000,000.00	50,000,000	13,719,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.25855			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.39160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.77265			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48000	108.80049	8.48000	103.51399			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.85738			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.15083			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.61000	102.09178	2.61000	118.94044			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.58000	96.11649	3.58000	129.05028			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.23687			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.50963			0.00	0	75,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.31971			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.30843			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.01959			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.62444			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.87771			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.30000	92.03894	3.30000	92.79776			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.30000	91.96221	3.30000	96.90272			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.04174			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.36608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04501			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.62500	109.33469	11.62500	109.30112			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.07210			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.58000	95.09645	3.58000	129.05028			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.71315	5.25000	99.65598			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.40818	5.30000	99.35082			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.29487	5.40000	99.23656			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.19287	5.40000	99.13468			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.03300			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.93154			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.83028			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.78695	5.40000	98.72923			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.32449				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.60916				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.82822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83450			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.77930			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.91611			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.71900			0.00	18,000,000	9,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.68861			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.54717			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44549			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.40342			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.43218			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.23512			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65919			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72377			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	85.78089	100.00000	85.58140			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.31357	100.00000	57.17320			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.20319	100.00000	54.07188			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	53.50496	100.00000	53.33791			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.84334			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.57976	100.00000	29.50731			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.09988			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.16083			0.00	100,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	36.42138	100.00000	36.30767			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.20563			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.97238			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000	141.09955	8.65000	141.06709			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.30551			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.00774			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75500	98.82519	8.75500	98.80179			0.00	0	3,551,000.00
LGL03	On 03/04/2018	Spot Bond	8.80500	66.10780	8.80500	96.97620			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.47004	8.00000	100.44863			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99950			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.55000	98.22887	11.55000	98.19873		226,380,000,000.00	19,600,000	9,800,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99940			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65904			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98493			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58694			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39905			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.14612			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		75,600,000,000,000.00	756,000,000	652,000,000.00	
MAQ04U	On 19/06/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90073			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.11601			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.65926			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13129			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.99457			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.59730			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.55612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10629			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18323			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.49571			0.00	30,000,000	61,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.88311			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.27387	100.00000	61.12380			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.36260	100.00000	58.22121			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	63.71085	100.00000	63.55481			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.16781	100.00000	33.08746			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.62202	100.00000	28.55269			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.53108	100.00000	10.50557			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.71064	100.00000	25.64836			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47500	103.97392	8.47500	103.95034			0.00	0	289,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18121			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19029			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23564			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.92061			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.06989			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.89000	103.62740	7.89000	103.60549			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54500	107.57821	8.54500	107.55335			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.41000	107.88596	9.41000	107.85856			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50000	108.47666	6.50000	103.83423		150,800,000,000.00		23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43075			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48890			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.43500	106.10264	9.43500	106.18931			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45000	104.22360	7.45000	104.20288		4,470,000,000.00		600,000	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.24354			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.81500	100.23087	8.81500	100.20725			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.51500	100.21923	8.51500	100.19641			0.00	0	4,853,000.00
MTN02	On 13/07/2014	Spot Bond	6.83500	107.70408	6.83500	107.68409			0.00	0	3,737,000.00
MTN03	On 13/07/2015	Spot Bond	7.50000	107.44019	7.50000	107.41834		291,000,000,000.00		38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.46000	109.90188	8.46000	109.87673			0.00	0	1,813,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On 28/10/2013	Spot Bond	6.58000	101.41361	6.58000	101.39577			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84496			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.63329			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.39352			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.29704	100.00000	6.28178			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16683	100.00000	0.16642			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.59305	100.00000	6.57708			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.67379	100.00000	6.65762			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.13153	100.89771	6.11656			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.21359	100.61875	6.19845			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	100.48617			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.49103			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.50320			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.51142			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.52033			0.00	3,300,000	1,100,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.52841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.53231			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.58126			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.63806			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16683	100.00000	0.16642			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16683	100.00000	0.16642			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.91000	96.48422	8.91000	96.46137			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.29382			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19786			0.00	0	500,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.56527			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.01380			0.00	0	7,700,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79633			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.30219			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.50000	108.79996	7.50000	108.77820			0.00	0	4,440,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31391			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.72500	115.58431	8.72500	115.55749			0.00	0	2,085,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500	31.07082	10.82500	31.06207			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.55000	105.07112	7.55000	105.04985			0.00	0	9,770,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.04082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.10050			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.06000	102.84046	7.06000	102.82107			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.77504			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.75000	106.04017	7.75000	106.01826			0.00	0	1,818,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.40324			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	100.33435			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57221			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.29876			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16100			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19270			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.36900			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.18176			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.91460			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.00110			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.84647			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20450			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.38252			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24091			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43246			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.17564			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.22030			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.56025			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.87773			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88530			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.23781			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88993			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88401			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88410			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.25000	107.15421	8.25000	107.13067			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.76500	103.04828	6.76500	103.02952			0.00	0	137,455,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	6.61500	104.51735	6.61500	104.49857			0.00	0	1,644,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.01785			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.90500	113.31905	11.90500	113.28345			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.12688			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21265			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.54000	159.76960	1.54000	159.70015			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.48500	108.17342	8.48500	108.14859			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01489			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL05	On 12/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.11500	107.20225	9.11500	107.35255			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.38763			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.83653			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36749			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.36384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.37876			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31500	107.17451	9.31500	108.57984			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.39369			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.37881			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.38768			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.51500	107.14711	9.51500	107.29156			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.41749			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.39965			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.39363			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.50625			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47014			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.40552			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.40500	134.15303	3.40500	134.08798			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.75000	105.13202	6.75000	105.11305			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.21500	117.93485	8.21500	117.90892		41,075,000,000.00	5,000,000	7,500,000.00	
NRA022	On 31/10/2022	Spot Bond	8.66500	124.17273	8.66500	124.14411		79,718,000,000.00	9,200,000	7,600,000.00	
NRA023	On 31/05/2023	Spot Bond	1.43500	172.01574	1.43500	171.94144		0.00	0	83,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.33000	124.11431	9.33000	124.08340		57,846,000,000.00	6,200,000	3,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.02587			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.99847			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.14007			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.78583			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75647			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28561			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.80621			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.33751			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.43468			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.97554	100.00000	15.93683			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.38922	100.00000	21.33684			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.43900	100.00000	21.38650			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.46888	100.00000	21.41629			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.18574	100.00000	22.13141			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.98228	100.00000	22.92599			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.96057	100.00000	27.89209			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.55000	106.27914	6.55000	106.26042			0.00	0	6,712,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.13157	100.00000	6.11671			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.43000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.86836	100.00000	32.78787			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.86033			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.62136			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	89.19319	100.00000	88.98767			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49510			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30551			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35359			0.00	500,000	1,850,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.53098			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91754			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92749			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.92344			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10804			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91540			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91669			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.91689			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91029			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.91001			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90457			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.90466			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.90523			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89382			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.32101			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.36326			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.38226			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.42449			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.60588			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.64803			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.51854			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87553			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.30000	111.85632	6.30000	111.83747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.23500	92.59693	6.23500	92.58149			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000	37.14090	8.07000	37.13283			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.25000	118.32952	6.30000	118.19607		227,131,828,212,500.00	341,092,514	9,785,462,846.00	
R158	On 15/09/2015	Spot Bond	6.30000	118.21599	6.30000	111.83747			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.20000	87.14931	6.20000	87.13485			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.30000	124.19316	6.30000	124.17224			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.13000	82.16860	6.13000	82.15512			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.56500	104.23716	5.56500	104.22138			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.11000	119.21165	8.25000	117.90626		253,541,366,643,410.00	262,807,231	4,436,070,501.00	
R187P	On 21/12/2026	Spot Bond	7.99000	34.67443	7.99000	34.66696			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000	32.42172	7.91000	32.41481			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.40000	277.53095	1.03000	286.26160		189,945,560,000.00	135,675,400	241,154,603.00	
R201	On 21/12/2014	Spot Bond	5.80500	104.05837	5.86500	103.95342		9,776,019,906,450.00	684,068,890	628,151,040.00	
R202	On 07/12/2033	Spot Bond	2.20000	202.49781	2.06000	206.78579		3,574,895,720,000.00	624,952,600	1,705,007,206.00	
R2023	On 28/02/2023	Spot Bond	7.77500	102.04602	7.86000	101.45524		49,590,298,317,175.00	378,173,417	4,347,239,414.00	
R203	On 15/09/2017	Spot Bond	6.88500	106.98189	6.95500	106.70034		40,117,513,717,530.00	826,799,378	5,989,797,050.00	
R204	On 21/12/2018	Spot Bond	7.08000	103.99245	7.12500	103.76498		77,709,731,317,080.00	975,950,751	6,304,738,407.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.18000	98.02004	9.18000	97.99613		52,576,016,244,300.00	727,234,885	3,763,029,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	64.79289	100.00000	64.63421		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.71500	104.11409	5.78000	104.06037		22,469,951,250,000.00	931,750,000	2,257,000,000.00	
R207	On 15/01/2020	Spot Bond	7.36000	102.42876	7.43500	102.02442		101,216,512,837,120.00	752,243,592	6,244,992,291.00	
R208	On 31/03/2021	Spot Bond	7.51000	96.94460	7.58500	96.50152		105,733,573,232,140.00	079,037,714	0,385,533,716.00	
R209	On 31/03/2036	Spot Bond	8.88500	75.69556	9.08500	74.15846		200,247,044,692,635.00	537,652,751	1,196,337,966.00	
R210	On 31/03/2028	Spot Bond	2.15000	153.47482	1.68000	162.55178		976,465,500,000.00	454,170,000	600,370,000.00	
R211	On 31/01/2017	Spot Bond	0.52000	116.81088	-0.52000	130.78625		(240,760,000,000.00)	463,000,000	209,602,169.00	
R212	On 31/01/2022	Spot Bond	1.10000	133.53538	0.95000	135.03065		740,740,000,000.00	673,400,000	1,602,124,828.00	
R213	On 28/02/2031	Spot Bond	8.72000	86.62301	8.88500	85.31135		122,137,557,755,200.00	006,600,660	5,615,226,684.00	
R214	On 28/02/2041	Spot Bond	9.14500	75.35849	9.14500	75.34018		137,764,990,909,575.00	064,515,135	9,313,661,101.00	
R224C	On 15/09/2013	Spot Bond	5.62500	98.58703	5.62500	98.57206		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.72500	95.84021	5.72500	95.82551		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.83500	93.04843	5.83500	93.03389		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.36000	89.60697	6.36000	89.59172		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	6.20000	87.14931	6.20000	87.13485		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	6.12000	84.70969	6.12000	84.69582		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.13000	82.16860	6.13000	82.15512			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.81000	99.88870	5.81000	99.87282			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.90000	97.02598	5.90000	97.01048			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.92000	94.22707	5.92000	94.21197			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	91.58569	5.87000	91.57113			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.27000	88.27955	6.27000	88.26457			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.14000	85.86843	6.14000	85.85417			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.12000	83.35962	6.12000	83.34581			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.18000	80.71902	6.18000	80.70553			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.93000	76.04722	6.93000	76.03299			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.98000	73.34010	6.98000	73.32628			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.13000	70.35335	7.13000	70.33981			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.11000	68.00404	7.11000	67.99099			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.09000	65.74588	7.09000	65.73329			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.08000	63.53497	7.08000	63.52283			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.39500	60.06722	7.39500	60.05524			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.37500	58.00950	7.37500	57.99795			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.50500	55.38696	7.50500	55.37575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	7.47500	53.51541	7.47500	53.50462			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.44500	51.72207	7.44500	51.71169			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.41500	50.00331	7.41500	49.99331			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.37500	48.40242	7.37500	48.39279			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.33500	46.87089	7.33500	46.86162			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.19000	41.29262	8.19000	41.28352			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.15000	39.84421	8.15000	39.83546			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.11000	38.46141	8.11000	38.45301			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.07000	37.14090	8.07000	37.13283			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.03000	35.87956	8.03000	35.87180			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.99000	34.67443	7.99000	34.66696			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.95000	33.52269	7.95000	33.51551			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.91000	32.42172	7.91000	32.41481			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.87080			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16101			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42894			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.48448			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.56439	100.00000	11.53638			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12564			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01086			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10835			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.12473			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09082			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38305			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.03454			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.81388			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.66954	100.00000	83.48361			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.82626			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10232			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02900			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.43592			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.12213			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.24501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.71528			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95185			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42467			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18132			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	101.48438			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.08497			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.35102			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20451			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20451			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.17620			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42682			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01902			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.29697			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.16718			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	102.43314			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.03667			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.05513			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.99358	12.35000	106.95817			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.02310			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	101.34606			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.55502	100.00000	12.52461			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.55502	100.00000	12.52461			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.06008			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.28029			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.38030			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.06824	5.25000	102.05363			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	0.95614	100.00000	0.95385			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.49510	100.00000	6.47920			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	9.58057	100.00000	9.55736			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.69225	100.00000	12.58778			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000	0.00000	101.03073			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000	0.00000	101.81330			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.94500	107.14335	8.94500	107.11774			0.00	0	4,080,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.67567			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.60000	110.20323	7.60000	110.18090			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.40296			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.00500	102.70106	9.00500	102.67636		1,620,900,000,000.00	180,000,000	25,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.00001			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.90620			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.87459			0.00	0	275,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.02799			0.00	0	53,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.00786			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.60000	104.14413	7.60000	104.12302			0.00	0	23,585,000.00
SBK9	On 10/04/2018	Spot Bond	8.72500	100.21390	8.72500	100.19052			0.00	0	5,896,000.00
SBK111	On 09/04/2014	Spot Bond	1.08000	132.03495	1.08000	131.97919			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.68739			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.76000	114.96400	7.76000	114.94023			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.62000	115.27060	7.62000	115.24718			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55000	115.42431	7.55000	115.40107			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.35500	101.64955	8.35500	101.62694			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69500	115.10622	7.69500	115.08261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.66000	115.18289	7.66000	115.15937			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.91610			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.12516			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.75914			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.35323			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.48900			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	88.90596	100.00000	88.69477			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.00500	105.19483	8.00500	105.17240			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.63118			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42201			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.80917			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.69973	100.00000	1.69595			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.80182			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.23500	105.02846	9.23500	105.00241			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.90000	101.88313	9.90000	101.85637			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.58518			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.89403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35989			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.37067			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.61500	101.66368	8.61500	101.64039			0.00	0	5,281,000.00
SBS3	On 25/05/2026	Spot Bond	8.95000	94.75476	8.95000	94.73221			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.28500	96.72274	9.28500	96.69889			0.00	0	680,000.00
SBS9	On 07/07/2016	Spot Bond	7.48000	115.58444	7.48000	115.56100			0.00	0	2,689,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.40680	0.70000	124.35555			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.56000	138.06419	1.56000	273.68541			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.18000	109.31531	0.18000	127.64139			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.37000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.38739	100.00000	100.00000	4.37676			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.41614	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.75000	111.60846	0.75000	0.75000	125.14605			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.26630	6.50000	6.50000	101.24860			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	99.87349			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.34103			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.44617			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.75797			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.05500	102.99369	9.05500	9.05500	102.96864			0.00	0	639,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.75611			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.18350			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.65500	103.59888	6.65500	6.65500	103.58020			0.00	0	500,000.00
SLI2	On 15/08/2016	Spot Bond	7.60000	108.80305	7.60000	7.60000	108.78064			127,680,000,000.00	16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.86500	109.07331	6.86500	6.86500	104.39511			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.40500	101.47409	8.40500	8.40500	101.45139			312,666,000,000.00	37,200,000	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.57248			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.41452			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60630			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.41769			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.25500	108.06731	8.25500	108.04329			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.35415			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.01494			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05769			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.26500	95.27431	9.26500	95.25074		611,490,000,000.00	66,000,000	42,210,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19675			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58035			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.94790			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.19300	87.97867	9.19300	87.95706			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.25500	87.66886	9.25500	87.64719			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.11000	102.15758	7.11000	102.13798			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.69500	95.86221	8.69500	95.83968			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90843			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.13500	102.42609	8.13500	102.40390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	7.20000	116.19699	7.20000	116.17467			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.05000	105.01900	2.05000	105.37215			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.07500	98.24701	8.07500	99.49889			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.02023			0.00	4,000,000	1,000,000.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91445			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.02164			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.91830			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.88877			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.72666			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.31344			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.52475			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88109			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38089			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.33676			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23370			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.12139			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10746			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.07812			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09107			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.03177			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.86000	114.32705	6.86000	114.30599			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.81000	103.23031	8.81000	103.20600			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.04872	100.00000	51.93226			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.43134	100.00000	41.32986			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.81725	100.00000	14.78136			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.99000	102.64180	6.99000	102.62264			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98590			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92241			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.35120			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.69324			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23702			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74266			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.55000	106.42346	7.55000	106.40167			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.57261			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.43488			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.48127			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.98729			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.01760			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.16807	7.83000	103.14618			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97063			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00850			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.81700			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.97063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.00850			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.97617	7.16000	102.83697			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.08270			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07666			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.22183			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20219			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.79391			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.72638			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02152			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.64409	101.06155	6.62767			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.96456			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.22359			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.10086			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.16137			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.79990			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97731			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.99866			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.99866			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.01390			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.02152			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.98951			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01390			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09771			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.09771			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09771			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21952			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.24996			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21191			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.81954			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.85743			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.84227			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37645			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.25000	107.69380	8.25000	107.67001		14,850,000,000.00		1,800,000	900,000.00
TL20	On 22/02/2020	Spot Bond	7.61000	93.58747	7.61000	93.54407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.89500	105.73697	7.89500	105.71471		16,142,117,000,000.00	044,600,000	1,003,549,000.00	
TN20	On 17/09/2020	Spot Bond	8.56500	112.81276	8.56500	112.78706		5,754,723,674,925.00	671,888,345	341,289,000.00	
TN23	On 06/11/2023	Spot Bond	8.87500	114.01945	8.87500	113.99254		1,992,351,811,875.00	224,490,345	113,690,345.00	
TN25	On 19/08/2025	Spot Bond	9.24000	104.87065	9.24000	104.84448		5,926,536,000,000.00	641,400,000	235,667,000.00	
TN27	On 14/11/2027	Spot Bond	9.30500	97.55621	9.30500	97.53210		232,625,000,000.00	25,000,000	20,427,000.00	
TNF16	On 10/06/2016	Spot Bond	100.00000	8.69810	100.00000	8.67003		277,150,000,000,000.00	771,500,000	3,079,300,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.51088		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.52252		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.53750		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.53899		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.61262		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.76516		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15493		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20206		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.23031		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.38803	10.00000	100.36026		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.37835	9.75000	100.35128		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.38060	100.00000	10.35293		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.98703			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.19870			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	96.48670			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.17560			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.47378			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	97.99807			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.38409			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	97.81821			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.17957			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	94.87755			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.00664			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.94829			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.91911			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.86075			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.84616			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.81699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76148			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80541			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.52521			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43767			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33555			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.31505			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	97.09710	100.00000	96.84619			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93973			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50753			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82005			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43932			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.98500	112.39577	8.98500	112.36892			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.70386			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.11562			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.47328			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.29500	105.59631	9.29500	105.57023			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	88.73531	100.00000	88.52553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000		88.50136	100.00000	88.30158			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		88.86612	100.00000	88.65603			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.15871			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.21268			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.63871			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.66199			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.66303			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.36200			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.40415			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.23439			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	140.41000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.66000		115.95588	6.66000	115.93523		1,238,760,000,000.00	186,000,000	93,492,000.00	
WS05	On 01/08/2018	Spot Bond	0.21000		194.77495	-0.21000	250.65024		(12,600,000,000.00)	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.70000		104.55696	6.70000	104.53823			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.46000		105.59920	7.46000	105.57818		1,223,440,000,000.00	164,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.68000		106.62261	7.68000	106.60077			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.06000		105.33867	8.06000	105.31605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.12500	105.46176	8.12500	105.43893			227,500,000,000.00	28,000,000	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.84000	98.76738	5.84000	98.75178			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.90000	97.34086	5.90000	97.32555			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.25000	88.17852	6.25000	88.16353			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.89000	95.48949	5.89000	95.47435			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.90000	94.10900	5.90000	94.09388			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18000	86.68854	6.18000	86.67413			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.88000	91.89109	5.88000	91.87662			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25000	88.16353	6.25000	88.14854			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.07000	64.58003	7.07000	64.56784			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04332	100.00000	0.04324			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.82674	100.00000	28.77205			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.49119	100.00000	29.43524			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.34798	100.00000	23.30369				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.34798	100.00000	23.30369				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.71528	100.00000	20.67598				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.71528	100.00000	20.67598				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.60529	100.00000	19.56810				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.87620	100.00000	13.84988				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.10776	100.00000	13.08289				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.33493	100.00000	12.31153				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.33493	100.00000	12.31153				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.67399	100.00000	11.65184				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond						0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,960,915,921,861,610.00</b>	<b>,530,372,512</b>	<b>116 647 769 778.00</b>
<b>Grand Total:</b>									<b>30,921,011,845,570.00</b>	<b>30,862,100</b>	<b>16 650 749 765.00</b>