



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/06/2013

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 16/09/2013	Foreign Exchange Future	10.06320	10.06320	10.22080	10.22080		17.64	442,378,272.00	43,960	665,011.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,278.58530	1.27859	1,434.56880	1.43457	1,278.585	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	15.38530	0.01539	13.76880	0.01377	15.385	17.17	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,230.56890	1.23057	1,386.34120	1.38634	1,230.569	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	17.36890	0.01737	15.54120	0.01554	17.369	17.00	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	907.87820	0.90788	1,056.00680	1.05601	907.878	16.35	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	44.67820	0.04468	35.20680	0.03521	44.678	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	822.75440	0.82275	968.12380	0.96812	822.754	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	59.55440	0.05955	47.32380	0.04732	59.554	16.38	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,326.81780	1.32682	1,482.98580	1.48299	1,326.818	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.61780	0.01362	12.18580	0.01219	13.618	17.34	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	741.14520	0.74115	883.24500	0.88325	741.145	16.40	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	77.94520	0.07795	62.44500	0.06245	77.945	16.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	663.46810	0.66347	801.75030	0.80175	663.468	16.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	100.26810	0.10027	80.95030	0.08095	100.268	16.43	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,088.07320	1.08807	1,243.00830	1.24301	1,088.073	16.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	24.87320	0.02487	22.20830	0.02221	24.873	16.48	0.00	0	6,202.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	565.06110		0.56506	694.03150	0.69403	565.061	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	141.86110		0.14186	113.23150	0.11323	141.861	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	558.52470		0.55852	686.64110	0.68664	558.525	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	145.32470		0.14532	115.84110	0.11584	145.325	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	781.48360		0.78148	925.28600	0.92529	781.484	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	68.28360		0.06828	54.48600	0.05449	68.284	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	526.62830		0.52663	650.33520	0.65034	526.628	16.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	163.42830		0.16343	129.53520	0.12954	163.428	16.81	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	496.04980		0.49605	616.61960	0.61662	496.050	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	182.84980		0.18285	145.81960	0.14582	182.850	16.92	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	626.23840		0.62624	762.38710	0.76239	626.238	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	113.03840		0.11304	91.58710	0.09159	113.038	16.45	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	438.85110		0.43885	552.90310	0.55290	438.851	17.16	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	225.65110		0.22565	182.10310	0.18210	225.651	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	412.21470		0.41221	522.90780	0.52291	412.215	17.28	82,442.94	200	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	249.01470		0.24901	202.10780	0.20211	249.015	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	552.03920		0.55204	679.29440	0.67929	552.039	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	148.83920		0.14884	118.49440	0.11849	148.839	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	335.71980		0.33572	435.21220	0.43521	335.720	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	332.51980		0.33252	274.41220	0.27441	332.520	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	319.31600		0.31932	415.22940	0.41523	319.316	17.81	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	356.11600		0.35612	294.42940	0.29443	356.116	17.81	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	466.79360		0.46679	584.14130	0.58414	466.794	17.04	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	203.59360		0.20359	163.34130	0.16334	203.594	17.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	281.53800		0.28154	368.55440	0.36855	281.538	18.16	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	418.33800		0.41834	347.75440	0.34775	418.338	18.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	257.68270		0.25768	339.66710	0.33967	257.683	18.40	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	464.48270		0.46448	388.86710	0.38887	464.483	18.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	362.78180		0.36278	466.63060	0.46663	362.782	17.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	299.58180		0.29958	245.83060	0.24583	299.582	17.52	0.00	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	241.86390		0.24186	320.33870	0.32034	241.864	18.57	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	498.66390		0.49866	419.53870	0.41954	498.664	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	218.53330		0.21853	291.56520	0.29157	218.533	18.85	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	555.33330		0.55533	470.76520	0.47077	555.333	18.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	311.39650		0.31140	405.52260	0.40552	311.397	17.88	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	368.19650		0.36820	304.72260	0.30472	368.197	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	170.01750		0.17002	230.20250	0.23020	170.018	19.56	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	706.81750		0.70682	609.40250	0.60940	706.818	19.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	159.97700		0.15998	216.99230	0.21699	159.977	19.75	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	746.77700		0.74678	646.19230	0.64619	746.777	19.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	248.07360		0.24807	327.94380	0.32794	248.074	18.50	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	484.87360		0.48487	407.14380	0.40714	484.874	18.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	141.80000		0.14180	193.14000	0.19314	141.800	20.13	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	828.60000		0.82860	722.34000	0.72234	828.600	20.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	133.58460		0.13358	182.40760	0.18241	133.585	20.33	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	870.38460		0.87038	761.60760	0.76161	870.385	20.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	192.53640		0.19254	259.09670	0.25910	192.536	19.20	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	629.33640		0.62934	538.29670	0.53830	629.336	19.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	75.74220		0.07574	105.00880	0.10501	75.742	22.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,312.54220		1.31254	1,184.20880	1.18421	1,312.542	22.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	55.51610		0.05552	77.20100	0.07720	55.516	23.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,592.31610		1.59232	1,456.40100	1.45640	1,592.316	23.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	150.58570		0.15059	204.55290	0.20455	150.586	19.94	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	787.38570		0.78739	683.75290	0.68375	787.386	19.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	33.91180		0.03391	42.45780	0.04246	33.912	26.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,220.71180		2.22071	2,071.65780	2.07166	2,220.712	26.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	31.54730		0.03155	38.87880	0.03888	31.547	28.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,468.34730		2.46835	2,318.07880	2.31808	2,468.347	28.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	105.70910		0.10571	145.54790	0.14555	105.709	21.09		0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,042.50910		1.04251	924.74790	0.92475	1,042.509	21.09		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,570.51610		1.57052	1,727.31660	1.72732	1,570.516	18.20		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	7.31610		0.00732	6.51660	0.00652	7.316	18.20		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,375.24390		1.37524	1,531.57380	1.53157	1,375.244	17.51		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	12.04390		0.01204	10.77380	0.01077	12.044	17.51		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	41.67140		0.04167	57.88090	0.05788	41.671	24.57		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,878.47140		1.87847	1,737.08090	1.73708	1,878.471	24.57		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,763.64720		2.76365	2,921.23580	2.92124	2,763.647	23.21		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.44720		0.00045	0.43580	0.00044	0.447	23.21		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.18760		10.18760	10.35090	10.35090		17.75		60,004,964.00	5,890	81,413.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,322.61600		1.32262	1,477.67120	1.47767	1,322.616	16.49		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	62.91600		0.06292	54.67120	0.05467	62.916	16.49		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,278.24090		1.27824	1,432.59350	1.43259	1,278.241	16.40		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	68.54090		0.06854	59.59350	0.05959	68.541	16.40		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,234.28720		1.23429	1,387.88650	1.38789	1,234.287	16.31		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	74.58720		0.07459	64.88650	0.06489	74.587	16.31		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,088.57910		1.08858	1,237.13580	1.23714	1,088.579	16.13		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	100.97910		0.10098	86.23580	0.08624	100.979	16.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,347.55280		1.34755	1,502.97790	1.50298	1,347.553	16.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	59.95280		0.05995	52.07790	0.05208	59.953	16.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	794.18180		0.79418	925.13250	0.92513	794.182	16.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	206.58180		0.20658	174.23250	0.17423	206.582	16.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	737.41610		0.73742	862.62900	0.86263	737.416	16.51		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	239.81610		0.23982	201.72900	0.20173	239.816	16.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,258.75940		1.25876	1,412.78570	1.41279	1,258.759	16.36		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	71.15940	0.07116	61.88570	0.06189	71.159	16.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	675.40340	0.67540	789.91550	0.78992	675.403	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	287.80340	0.28780	239.01550	0.23902	287.803	16.81	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	648.79280	0.64879	758.22740	0.75823	648.793	16.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	311.19280	0.31119	257.32740	0.25733	311.193	16.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	828.08460	0.82808	961.00250	0.96100	828.085	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	190.48460	0.19048	160.10250	0.16010	190.485	16.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	529.84500	0.52984	625.52010	0.62552	529.845	17.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	442.24500	0.44224	374.62010	0.37462	442.245	17.62	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	461.92560	0.46193	548.14840	0.54815	461.926	18.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	544.32560	0.54433	467.24840	0.46725	544.326	18.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	731.58100	0.73158	855.84970	0.85585	731.581	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	243.98100	0.24398	204.94970	0.20495	243.981	16.54	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	416.27940	0.41628	495.52900	0.49553	416.279	18.46	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	628.67940	0.62868	544.62900	0.54463	628.679	18.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	369.58590	0.36959	441.35570	0.44136	369.586	18.89	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	731.98590	0.73199	640.45570	0.64046	731.986	18.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	574.68070	0.57468	675.80790	0.67581	574.681	17.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	387.08070	0.38708	324.90790	0.32491	387.081	17.35	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	304.80320	0.30480	364.69580	0.36470	304.803	19.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	917.20320	0.91720	813.79580	0.81380	917.203	19.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	262.73700	0.26274	314.50080	0.31450	262.737	20.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,075.13700	1.07514	963.60080	0.96360	1,075.137	20.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	450.93950	0.45094	535.50660	0.53551	450.939	18.18	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	563.33950	0.56334	484.60660	0.48461	563.339	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	204.48880	0.20449	245.21460	0.24521	204.489	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,366.88880	1.36689	1,244.31460	1.24431	1,366.889	21.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	184.38950	0.18439	221.07270	0.22107	184.390	21.67	0.00	0	16,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,496.78950		1.49679	1,370.17270	1.37017	1,496.790	21.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	328.83960		0.32884	393.45660	0.39346	328.840	19.32	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	841.23960		0.84124	742.55660	0.74256	841.240	19.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	133.54410		0.13354	159.20800	0.15921	133.544	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,945.94410		1.94594	1,808.30800	1.80831	1,945.944	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	114.71270		0.11471	128.90200	0.12890	114.713	24.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,277.11270		2.27711	2,128.00200	2.12800	2,277.113	24.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	227.43680		0.22744	272.37510	0.27238	227.437	20.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,239.83680		1.23984	1,121.47510	1.12148	1,239.837	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,483.59030		1.48359	1,640.76340	1.64076	1,483.590	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	45.99030		0.04599	39.86340	0.03986	45.990	16.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	111.50490		0.11150	122.34920	0.12235	111.505	25.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,423.90490		2.42390	2,271.44920	2.27145	2,423.905	25.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	161.39090		0.16139	193.16650	0.19317	161.391	22.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,673.79090		1.67379	1,542.26650	1.54227	1,673.791	22.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,791.46000		2.79146	2,954.44710	2.95445	2,791.460	20.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.86000		0.00386	3.54710	0.00355	3.860	20.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,198.57350		2.19857	2,361.07200	2.36107	2,198.574	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.97350		0.01097	10.17200	0.01017	10.973	18.26	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.32030		10.32030	10.48920	10.48920		17.90	19,195,758.00	1,860	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	988.02000		0.98802	1,124.50700	1.12451	988.020	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	257.72000		0.25772	225.30700	0.22531	257.720	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	981.58970		0.98159	1,117.74250	1.11774	981.590	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	261.28970		0.26129	228.54250	0.22854	261.290	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	918.95910		0.91896	1,051.67760	1.05168	918.959	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	298.65910		0.29866	262.47760	0.26248	298.659	16.38	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	888.77770		0.88878	1,019.74150	1.01974	888.778	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	318.47770		0.31848	280.54150	0.28054	318.478	16.43	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,224.40270		1.22440	1,381.39580	1.38140	1,224.403	15.85		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	154.10270		0.15410	142.19580	0.14220	154.103	15.85		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	562.01460		0.56201	649.74960	0.64975	562.015	18.40		0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	741.71460		0.74171	660.54960	0.66055	741.715	18.40	148,342.92		200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	513.97790		0.51398	594.98010	0.59498	513.978	18.77		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	843.67790		0.84368	755.78010	0.75578	843.678	18.77		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	975.18970		0.97519	1,111.00430	1.11100	975.190	16.27		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	264.88970		0.26489	231.80430	0.23180	264.890	16.27		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	387.02510		0.38703	447.62500	0.44763	387.025	20.06		0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,216.72510		1.21673	1,108.42500	1.10843	1,216.725	20.06		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	366.71540		0.36672	423.89660	0.42390	366.715	20.31		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,296.41540		1.29642	1,184.69660	1.18470	1,296.415	20.31		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	596.95960		0.59696	0.00000	0.00000	596.960	18.15		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	676.65960		0.67666	0.00000	0.00000	676.660	18.15	135,331.92		200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	282.88640		0.28289	326.22710	0.32623	282.886	21.56		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,712.58640		1.71259	1,587.02710	1.58703	1,712.586	21.56		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	250.60390		0.25060	288.07350	0.28807	250.604	22.17		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,930.30390		1.93030	1,798.87350	1.79887	1,930.304	22.17		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	420.35520		0.42036	486.54410	0.48654	420.355	19.67	84,071.04		200	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,100.05520		1.10006	997.34410	0.99734	1,100.055	19.67		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	208.24480		0.20824	228.40060	0.22840	208.245	23.73		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,387.94480		2.38794	2,239.20060	2.23920	2,387.945	23.73		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	202.09340		0.20209	214.61270	0.21461	202.093	24.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,581.79340		2.58179	2,425.41270	2.42541	2,581.793	24.65		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	321.30230		0.32130	371.22930	0.37123	321.302	20.94		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,501.00230		1.50100	1,382.02930	1.38203	1,501.002	20.94		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,152.79490		2.15279	2,320.55950	2.32056	2,152.795	17.14		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	32.49490		0.03249	31.35950	0.03136	32.495	17.14		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,691.69100		1.69169	1,854.84430	1.85484	1,691.691	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	71.39100		0.07139	65.64430	0.06564	71.391	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	223.40380		0.22340	255.78630	0.25579	223.404	22.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,153.10380		2.15310	2,016.58630	2.01659	2,153.104	22.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,636.13330		2.63613	2,804.88600	2.80489	2,636.133	18.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.83330		0.01583	15.68600	0.01569	15.833	18.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.45330		10.45330	10.62900	10.62900		18.03	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,058.44080		1.05844	1,194.79470	1.19479	1,058.441	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	355.14080		0.35514	315.79470	0.31579	355.141	16.39	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,029.51800		1.02952	1,163.81580	1.16382	1,029.518	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	376.21800		0.37622	334.81580	0.33482	376.218	16.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	620.13910		0.62014	707.24000	0.70724	620.139	18.82	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	966.83910		0.96684	878.24000	0.87824	966.839	18.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,149.33850		1.14934	1,291.66410	1.29166	1,149.339	16.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	296.03850		0.29604	262.66410	0.26266	296.038	16.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,143.08560		1.14309	1,285.02310	1.28502	1,143.086	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	299.78560		0.29979	266.02310	0.26602	299.786	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	430.12430		0.43012	489.64520	0.48965	430.124	20.64	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,576.82430		1.57682	1,460.64520	1.46065	1,576.824	20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,155.61900		1.15562	1,298.33120	1.29833	1,155.619	16.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	292.31900		0.29232	259.33120	0.25933	292.319	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.51270		10.51270	10.68660	10.68660		18.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,204.86320		2.20486	2,376.75640	2.37676	2,204.863	16.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	92.16320		0.09216	90.15640	0.09016	92.163	16.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,784.11090		1.78411	1,946.89210	1.94689	1,784.111	16.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	171.41090		0.17141	160.29210	0.16029	171.411	16.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	933.13380		0.93313	1,039.68670	1.03969	933.134	17.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	710.43380		0.71043	643.08670	0.64309	710.434	17.86	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	929.23820		0.92924	1,035.35150	1.03535	929.238	17.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	716.53820		0.71654	648.75150	0.64875	716.538	17.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,666.83390		2.66683	2,839.91100	2.83991	2,666.834	17.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	54.13390		0.05413	53.31100	0.05331	54.134	17.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	705.61530		0.70562	791.53050	0.79153	705.615	19.24	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,142.91530		1.14292	1,054.93050	1.05493	1,142.915	19.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	453.72880		0.45373	506.94850	0.50695	453.729	21.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,041.02880		2.04103	1,920.34850	1.92035	2,041.029	21.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,107.51890		1.10752	1,235.76670	1.23577	1,107.519	16.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	494.81890		0.49482	449.16670	0.44917	494.819	16.99	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	383.65660		0.38366	426.69110	0.42669	383.657	22.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,470.95660		2.47096	2,340.09110	2.34009	2,470.957	22.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	357.30210		0.35730	376.54000	0.37654	357.302	24.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,994.60210		2.99460	2,839.94000	2.83994	2,994.602	24.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	925.36460		0.92536	1,031.03870	1.03104	925.365	17.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	722.66460		0.72266	654.43870	0.65444	722.665	17.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.54960		10.54960	10.72120	10.72120		18.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,161.43800		1.16144	1,284.86580	1.28487	1,161.438	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	611.83800		0.61184	563.66580	0.56367	611.838	17.37	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	796.51780		0.79652	883.23110	0.88323	796.518	19.41	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,246.91780		1.24692	1,162.03110	1.16203	1,246.918	19.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,146.23070		2.14623	2,310.55990	2.31056	2,146.231	16.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	146.63070		0.14663	139.35990	0.13936	146.631	16.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,375.77050		1.37577	1,515.35040	1.51535	1,375.770	16.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	426.17050		0.42617	394.15040	0.39415	426.171	16.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,633.03530		2.63304	2,803.43350	2.80343	2,633.035	17.33	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	83.43530		0.08344	82.23350	0.08223	83.435	17.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,229.68380		2.22968	2,398.29020	2.39829	2,229.684	16.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	130.08380		0.13008	127.09020	0.12709	130.084	16.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,187.77640		2.18778	2,354.31020	2.35431	2,187.776	16.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	138.17640		0.13818	133.11020	0.13311	138.176	16.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.70330		10.70330	10.86560	10.86560		19.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,021.56180		2.02156	2,172.52150	2.17252	2,021.562	17.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	468.26180		0.46826	456.92150	0.45692	468.262	17.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,989.00990		1.98901	2,139.01870	2.13902	1,989.010	17.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	485.70990		0.48571	473.41870	0.47342	485.710	17.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,956.84490		1.95684	2,105.87810	2.10588	1,956.845	17.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	503.54490		0.50354	490.27810	0.49028	503.545	17.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.06320		10.06320	10.22080	10.22080		17.80	80,505.60	8	750.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	117,388.92240		1.17389	132,798.91930	1.32799	117,388.922	16.90	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,068.92240		0.02069	1,718.91930	0.01719	2,068.922	16.90	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	59,089.16420		0.59089	72,303.43240	0.72303	59,089.164	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	12,769.16420		0.12769	10,223.43240	0.10223	12,769.164	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	23,290.88670		0.23291	30,891.90380	0.30892	23,290.887	18.68	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	51,970.88670		0.51971	43,811.90380	0.43812	51,970.887	18.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	119,291.34660		1.19291	134,721.77410	1.34722	119,291.347	16.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,971.34660		0.01971	1,641.77410	0.01642	1,971.347	16.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	118,339.55470		1.18340	133,759.95070	1.33760	118,339.555	16.94	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,019.55470		0.02020	1,679.95070	0.01680	2,019.555	16.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.18760		10.18760	10.35090	10.35090		17.89	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	86,322.53880		0.86323	99,767.28330	0.99767	86,322.539	16.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	17,562.53880		0.17563	14,677.28330	0.14677	17,562.539	16.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	85,625.35110		0.85625	99,027.71190	0.99028	85,625.351	16.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	17,865.35110		0.17865	14,937.71190	0.14938	17,865.351	16.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	87,023.16980		0.87023	100,510.19600	1.00510	87,023.170	16.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	17,263.16980		0.17263	14,420.19600	0.14420	17,263.170	16.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.32030		10.32030	10.48920	10.48920		17.90		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	56,201.46100		0.56201	64,974.95660	0.64975	56,201.461	18.40		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	74,171.46100		0.74171	66,054.95660	0.66055	74,171.461	18.40		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	55,865.45640		0.55865	64,592.72940	0.64593	55,865.456	18.42		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,835.45640		0.74835	66,672.72940	0.66673	74,835.456	18.42		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	56,540.17240		0.56540	65,350.80060	0.65351	56,540.172	18.37		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,510.17240		0.73510	65,430.80060	0.65431	73,510.172	18.37		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.29850		15.29850	15.67680	15.67680		17.37		1,239,178.50	81	28,266.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	805.04680		0.80505	1,076.88700	1.07689	805.047	16.81		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	246.54680		0.24655	140.08700	0.14009	246.547	16.81		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	798.64980		0.79865	1,069.41740	1.06942	798.650	16.82		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	250.14980		0.25015	142.61740	0.14262	250.150	16.82		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	792.28620		0.79229	1,061.97860	1.06198	792.286	16.83		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	253.78620		0.25379	145.17860	0.14518	253.786	16.83		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.47980		15.47980	15.86850	15.86850		17.33		15,479.80	1	3,749.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,019.23340		1.01923	1,275.10800	1.27511	1,019.233	16.61		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	429.43340		0.42943	296.60800	0.29661	429.433	16.61		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,013.56960		1.01357	1,268.35840	1.26836	1,013.570	16.62		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	433.76960		0.43377	299.85840	0.29986	433.770	16.62		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,007.93460		1.00793	1,261.63540	1.26164	1,007.935	16.63		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	438.13460		0.43813	303.13540	0.30314	438.135	16.63		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.67340		15.67340	16.07350	16.07350		17.36		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,688.75260		1.68875	1,999.38370	1.99938	1,688.753	16.14		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	305.35260		0.30535	215.88370	0.21588	305.353	16.14		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,681.65730		1.68166	1,991.45140	1.99145	1,681.657	16.14		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	308.25730		0.30826	217.95140	0.21795	308.257	16.14		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,674.58450		1.67458	1,983.53370	1.98353	1,674.585	16.15		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	311.18450		0.31118	220.03370	0.22003	311.185	16.15		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future			15.86790		15.86790	16.28160	16.28160		17.47		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,015.06430		1.01506	1,213.60470	1.21360	1,015.064	17.63		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,187.16430		1.18716	972.00470	0.97200	1,187.164	17.63		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,011.36430		1.01136	1,209.42040	1.20942	1,011.364	17.64		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,193.46430		1.19346	977.82040	0.97782	1,193.464	17.64		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,007.67230		1.00767	1,205.24550	1.20525	1,007.672	17.65		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,199.77230		1.19977	983.64550	0.98365	1,199.772	17.65		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10222		0.10222	0.10502	0.10502		20.87		35,776.65	350	344.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,259.91430		0.01260	1,527.55310	0.01528	1,259.914	20.16		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	38.01430		0.00038	25.95310	0.00026	38.014	20.16		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	517.10530		0.00517	714.23010	0.00714	517.105	20.87		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	295.20530		0.00295	212.63010	0.00213	295.205	20.87		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	180.57000		0.00181	274.66630	0.00275	180.570	23.63		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	958.67000		0.00959	773.06630	0.00773	958.670	23.63		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10356		0.10356	0.10643	0.10643		21.52		0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,469.17510		0.01469	1,731.20040	0.01731	1,469.175	20.67		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	113.47510		0.00113	88.50040	0.00089	113.475	20.67		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	788.64800		0.00789	984.17780	0.00984	788.648	21.52		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	432.94800		0.00433	341.47780	0.00341	432.948	21.52		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	411.52270		0.00412	530.82920	0.00531	411.523	23.70		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,055.82270		0.01056	888.12920	0.00888	1,055.823	23.70		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.09650		13.09650	13.29890	13.29890		17.37		35,229,585.00	2,690	72,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,155.76760		1.15577	1,340.64470	1.34064	1,155.768	15.40		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	49.26760		0.04927	31.74470	0.03174	49.268	15.40		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,147.15290		1.14715	1,331.62150	1.33162	1,147.153	15.42		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	50.65290		0.05065	32.72150	0.03272	50.653	15.42		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,138.56700		1.13857	1,322.62030	1.32262	1,138.567	15.43		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	
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	52.06700	0.05207	33.72030	0.03372	52.067	15.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,104.51410	1.10451	1,286.85400	1.28685	1,104.514	15.50	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	58.01410	0.05801	37.95400	0.03795	58.014	15.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,062.63240	1.06263	1,242.69750	1.24270	1,062.632	15.58	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	66.13240	0.06613	43.79750	0.04380	66.132	15.58	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	941.88200	0.94188	1,114.28410	1.11428	941.882	15.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	95.38200	0.09538	65.38410	0.06538	95.382	15.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	865.78730	0.86579	1,032.42100	1.03242	865.787	15.98	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	119.28730	0.11929	83.52100	0.08352	119.287	15.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	725.61940	0.72562	878.83040	0.87883	725.619	16.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	179.11940	0.17912	129.93040	0.12993	179.119	16.33	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	546.81080	0.54681	678.23720	0.67824	546.811	16.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	300.31080	0.30031	229.33720	0.22934	300.311	16.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,567.03730	1.56704	1,766.41520	1.76642	1,567.037	16.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	20.53730	0.02054	17.51520	0.01752	20.537	16.37	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	207.88670	0.20789	274.81680	0.27482	207.887	19.00	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	911.38670	0.91139	775.91680	0.77592	911.387	19.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	103.26000	0.10326	141.15810	0.14116	103.260	20.73	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,506.76000	1.50676	1,342.25810	1.34226	1,506.760	20.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,811.83410	1.81183	2,012.20700	2.01221	1,811.834	17.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	15.33410	0.01533	13.30700	0.01331	15.334	17.64	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,615.84660	1.61585	1,815.46100	1.81546	1,615.847	16.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	19.34660	0.01935	16.56100	0.01656	19.347	16.62	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.26470	13.26470	13.47420	13.47420		17.26	18,928,726.90	1,427	29,830.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,109.70100	2.10970	2,309.37350	2.30937	2,109.701	17.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	45.00100	0.04500	35.17350	0.03517	45.001	17.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,884.00570	1.88401	2,080.97900	2.08098	1,884.006	16.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	62.30570	0.06231	49.77900	0.04978	62.306	16.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,838.22430		1.83822	2,034.56930	2.03457	1,838.224	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	66.52430		0.06652	53.36930	0.05337	66.524	16.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	958.52170		0.95852	1,114.39910	1.11440	958.522	16.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	293.82170		0.29382	240.19910	0.24020	293.822	16.11	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	693.72210		0.69372	815.18710	0.81519	693.722	17.00	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	529.02210		0.52902	440.98710	0.44099	529.022	17.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,792.69190		1.79269	1,988.38170	1.98838	1,792.692	16.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	70.99190		0.07099	57.18170	0.05718	70.992	16.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,024.29380		1.02429	1,184.56410	1.18456	1,024.294	16.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	259.59380		0.25959	210.36410	0.21036	259.594	16.05	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.44600		13.44600	13.66310	13.66310		17.14	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,272.85790		1.27286	1,433.50790	1.43351	1,272.858	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	316.85790		0.31686	260.40790	0.26041	316.858	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,266.29580		1.26630	1,426.65840	1.42666	1,266.296	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	320.29580		0.32030	263.55840	0.26356	320.296	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,259.76090		1.25976	1,419.83260	1.41983	1,259.761	15.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	323.76090		0.32376	266.73260	0.26673	323.761	15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.62850		13.62850	13.85480	13.85480		17.22	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	854.39420		0.85439	973.16750	0.97317	854.394	17.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,015.89420		1.01589	908.36750	0.90837	1,015.894	17.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	850.78360		0.85078	969.29720	0.96930	850.784	17.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,022.28360		1.02228	914.49720	0.91450	1,022.284	17.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	847.18970		0.84719	965.44470	0.96544	847.190	17.44	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,028.68970		1.02869	920.64470	0.92064	1,028.690	17.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.77590		13.77590	13.99750	13.99750		17.69	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,200.25690		1.20026	1,320.89950	1.32090	1,200.257	17.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,114.35690		1.11436	1,013.39950	1.01340	1,114.357	17.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,196.65380		1.19665	1,316.95020	1.31695	1,196.654	17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,120.75380	1.12075	1,019.45020	1.01945	1,120.754	17.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,193.06540	1.19307	1,313.02290	1.31302	1,193.065	17.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,127.16540	1.12717	1,025.52290	1.02552	1,127.165	17.54	0.00	0	0.00
2025	On 01/08/2013	Bond Future			108.13938	108.13938	108.47144	108.47144			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	9,850.62000	9.85062	9,518.56000	9.51856	9,850.620		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	9,860.62000	9.86062	9,528.56000	9.52856	9,860.620		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	9,870.62000	9.87062	9,538.56000	9.53856	9,870.620		0.00	0	0.00
2038	On 01/08/2013	Bond Future			101.37325	101.37325	101.36798	101.36798			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	13,616.75000	13.61675	13,622.02000	13.62202	13,616.750		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	13,626.75000	13.62675	13,632.02000	13.63202	13,626.750		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	13,636.75000	13.63675	13,642.02000	13.64202	13,636.750		0.00	0	0.00
2050	On 01/08/2013	Bond Future			103.18717	103.18717	103.18150	103.18150			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	15,802.83000	15.80283	15,808.50000	15.80850	15,802.830		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	15,812.83000	15.81283	15,818.50000	15.81850	15,812.830		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	15,822.83000	15.82283	15,828.50000	15.82850	15,822.830		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL37	On 01/08/2013	Index Future			401.02300		401.02300	396.90900	396.90900				0.00	0	56.00
AL37	On 07/11/2013	Index Future			406.68100		406.68100	402.50900	402.50900				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			476.97200		476.97200	469.98900	469.98900				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			483.70200		483.70200	476.62000	476.62000				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			430.11000		430.11000	423.88200	423.88200				0.00	0	738.00
ALBI	On 07/11/2013	Index Future			436.17800		436.17800	429.86200	429.86200				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29320		9.29320	9.47520	9.47520		14.24		92,932,000.00	10,000	16,605.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	245.43320	0.24543	271.28420	0.27128	245.433		14.24		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	252.23320	0.25223	96.08420	0.09608	252.233		14.24		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	21.69250	0.02169	26.96940	0.02697	21.693		14.89		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,028.49250	1.02849	851.76940	0.85177	1,028.493		14.89		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	484.20900	0.48421	600.90210	0.60090	484.209		13.91		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	91.00900	0.09101	25.70210	0.02570	91.009		13.91		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	477.00660	0.47701	591.41060	0.59141	477.007		13.91		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	93.80660	0.09381	26.21060	0.02621	93.807		13.91		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	824.43860	0.82444	988.31470	0.98831	824.439		15.04		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	31.23860	0.03124	13.11470	0.01311	31.239		15.04		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	561.91110	0.56191	696.51260	0.69651	561.911		14.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	68.71110	0.06871	21.31260	0.02131	68.711		14.03		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	491.46910	0.49147	610.40750	0.61041	491.469		13.90		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	88.26910	0.08827	25.20750	0.02521	88.269		13.90		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35190		9.35190	9.53870	9.53870		14.26		0.00	0	9,865.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	309.31920	0.30932	286.26960	0.28627	309.319		14.48		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	437.41920	0.43742	227.56960	0.22757	437.419		14.48		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	68.05240	0.06805	42.79370	0.04279	68.052		16.06		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,316.15240	1.31615	1,104.09370	1.10409	1,316.152		16.06		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	317.08380		0.31708	295.77220	0.29577	317.084	14.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	425.18380		0.42518	217.07220	0.21707	425.184	14.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	313.17950		0.31318	290.98850	0.29099	313.180	14.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	431.27950		0.43128	222.28850	0.22229	431.279	14.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	386.11180		0.38611	381.41380	0.38141	386.112	14.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	334.21180		0.33421	142.71380	0.14271	334.212	14.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	266.11690		0.26612	234.74220	0.23474	266.117	14.67	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	514.21690		0.51422	296.04220	0.29604	514.217	14.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	106.78310		0.10678	64.47450	0.06447	106.783	15.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,054.88310		1.05488	825.77450	0.82577	1,054.883	15.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,089.49750		1.08950	1,264.53660	1.26454	1,089.498	13.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	37.59750		0.03760	25.83660	0.02584	37.598	13.57	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	828.95290		0.82895	978.25540	0.97826	828.953	13.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	77.05290		0.07705	39.55540	0.03956	77.053	13.26	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.41650		9.41650	9.60700	9.60700		14.06	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	410.72810		0.41073	394.83000	0.39483	410.728	14.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	504.22810		0.50423	297.83000	0.29783	504.228	14.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	418.65590		0.41866	404.43910	0.40444	418.656	14.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	492.15590		0.49216	287.43910	0.28744	492.156	14.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	414.67320		0.41467	399.61030	0.39961	414.673	14.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	498.17320		0.49817	292.61030	0.29261	498.173	14.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.48430		9.48430	9.67910	9.67910		14.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	369.76370		0.36976	341.58910	0.34159	369.764	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	795.46370		0.79546	572.48910	0.57249	795.464	14.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	375.83980		0.37584	348.26300	0.34826	375.840	14.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	781.53980		0.78154	559.16300	0.55916	781.540	14.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	372.78760		0.37279	344.91170	0.34491	372.788	14.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	788.48760		0.78849	565.81170	0.56581	788.488	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.33430		9.33430	9.50460	9.50460		14.42		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,220.00200		2.22000	2,398.76170	2.39876	2,220.002	14.86		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	135.70200		0.13570	144.16170	0.14416	135.702	14.86		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,172.13820		2.17214	2,350.83020	2.35083	2,172.138	14.64		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	137.83820		0.13784	146.23020	0.14623	137.838	14.64		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,124.31070		2.12431	2,302.92610	2.30293	2,124.311	14.43		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	140.01070		0.14001	148.32610	0.14833	140.011	14.43		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.57440		9.57440	9.74140	9.74140		15.97		239,360.00	25	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	582.52550		0.58253	726.31820	0.72632	582.526	15.69		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	98.12550		0.09813	74.91820	0.07492	98.125	15.69		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	574.97910		0.57498	718.21210	0.71821	574.979	15.69		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	100.57910		0.10058	76.81210	0.07681	100.579	15.69		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	567.65890		0.56766	710.14330	0.71014	567.659	15.69		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	103.25890		0.10326	78.74330	0.07874	103.259	15.69		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.67220		9.67220	9.84420	9.84420		15.88		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	315.15880		0.31516	391.95990	0.39196	315.159	16.39		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	582.95880		0.58296	487.75990	0.48776	582.959	16.39		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	311.90090		0.31190	388.04050	0.38804	311.901	16.41		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	589.70090		0.58970	493.84050	0.49384	589.701	16.41		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	308.67280		0.30867	384.15640	0.38416	308.673	16.43		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	596.47280		0.59647	499.95640	0.49996	596.473	16.43		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			169.97830		169.97830	-270.67460	-270.67460				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			415.58710		415.58710	470.49490	470.49490				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			608.50130		608.50130	712.03470	712.03470				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			212.90870		212.90870	335.61210	335.61210				0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADU	On 16/09/2013	Can-Do Future			73.63660		73.63660	76.65010	76.65010				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			30.85000		30.85000	153.82000	153.82000				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			147.54000		147.54000	593.93000	593.93000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			102.52870		102.52870	435.51600	435.51600				0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			0.00000		0.00000	129.67180	129.67180				0.00	10	0.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			74.11970		74.11970	69.13530	69.13530				0.00	5,000	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			51.91690		51.91690	61.37160	61.37160				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,656.26900		1,656.26900	3,200.00000	3,200.00000				0.00	10	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.61500		10.61500	10.85520	10.85520		17.70		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	845.01580		0.84502	1,047.58650	1.04759	845.016	16.56		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	70.01580		0.07002	32.38650	0.03239	70.016	16.56		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	836.92160		0.83692	1,038.69470	1.03869	836.922	16.57		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	71.92160		0.07192	33.49470	0.03349	71.922	16.57		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	828.86630		0.82887	1,029.83190	1.02983	828.866	16.58		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	73.86630		0.07387	34.63190	0.03463	73.866	16.58		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.75760		10.75760	11.00530	11.00530		17.66		0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	502.64010		0.50264	619.36190	0.61936	502.640	17.75		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	535.04010		0.53504	404.06190	0.40406	535.040	17.75		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	498.62560		0.49863	614.52210	0.61452	498.626	17.77		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	541.02560		0.54103	409.22210	0.40922	541.026	17.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	494.64170		0.49464	609.71300	0.60971	494.642	17.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	547.04170		0.54704	414.41300	0.41441	547.042	17.79	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62600		1.62600	1.64960	1.64960		16.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,446.50990		0.14465	1,668.13380	0.16681	1,446.510	16.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	86.50990		0.00865	72.13380	0.00721	86.510	16.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,361.36040		0.13614	1,578.49260	0.15785	1,361.360	16.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	101.36040		0.01014	82.49260	0.00825	101.360	16.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,278.86520		0.12789	1,492.56230	0.14926	1,278.865	16.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	118.86520		0.01189	96.56230	0.00966	118.865	16.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63640		1.63640	1.66090	1.66090		16.93	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	709.38240		0.07094	845.89310	0.08459	709.382	17.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	845.38240		0.08454	736.89310	0.07369	845.382	17.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	669.67130		0.06697	801.66260	0.08017	669.671	17.49	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	905.67130		0.09057	792.66260	0.07927	905.671	17.49	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	631.92740		0.06319	759.44740	0.07594	631.927	17.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	967.92740		0.09679	850.44740	0.08504	967.927	17.58	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	489.73530		0.48974	491.05730	0.49106	489.735	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	314.03530		0.31404	315.35730	0.31536	314.035	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	484.54170		0.48454	485.86770	0.48587	484.542	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	318.84170		0.31884	320.16770	0.32017	318.842	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	494.97350		0.49497	496.29140	0.49629	494.973	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	309.27350		0.30927	310.59140	0.31059	309.273	13.03	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry			9.91770		9.91770	10.10590	10.10590		20.54	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.11	Call	0.00000		0.00000	44.43960	0.04444	0.000	20.54	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.11	Put	192.30000		0.19230	48.53960	0.04854	192.300	20.54	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 27/06/2013	Any day expiry	10.09	Call	0.00000		0.00000	54.89410	0.05489	0.000	20.54	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.09	Put	172.30000		0.17230	38.99410	0.03899	172.300	20.54	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.10	Call	0.00000		0.00000	48.94260	0.04894	0.000	20.54	0.00	0	0.00
DAUS	On 27/06/2013	Any day expiry	10.10	Put	182.30000		0.18230	43.04260	0.04304	182.300	20.54	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.96390		9.96390	10.11900	10.11900		17.91	0.00	3,500	3,650.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	57.66030		0.05766	116.94880	0.11695	57.660	20.07	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	273.76030		0.27376	177.94880	0.17795	273.760	20.07	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	964.91840		0.96492	1,120.52250	1.12052	964.918	24.22	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.01840		0.00102	1.52250	0.00152	1.018	24.22	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	954.97780		0.95498	1,110.58830	1.11059	954.978	24.15	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.07780		0.00108	1.58830	0.00159	1.078	24.15	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	117.76070		0.11776	223.40140	0.22340	117.761	18.19	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	133.86070		0.13386	84.40140	0.08440	133.861	18.19	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	974.86220		0.97486	1,130.45940	1.13046	974.862	24.29	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	0.96220		0.00096	1.45940	0.00146	0.962	24.29	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			9.96820		9.96820	10.12330	10.12330		18.28	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	71.61710		0.07162	133.26470	0.13326	71.617	20.12	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	293.41710		0.29342	199.96470	0.19996	293.417	20.12	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	84.04370		0.08404	153.08100	0.15308	84.044	19.74	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	255.84370		0.25584	169.78100	0.16978	255.844	19.74	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	81.40570		0.08141	148.92690	0.14893	81.406	19.81	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	263.20570		0.26321	175.62690	0.17563	263.206	19.81	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	78.84530		0.07885	144.86960	0.14487	78.845	19.89	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	270.64530		0.27065	181.56960	0.18157	270.645	19.89	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	157.06920		0.15707	269.35590	0.26936	157.069	18.33	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	128.86920		0.12887	86.05590	0.08606	128.869	18.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.98390		9.98390	10.13920	10.13920		18.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Call	97.41060		0.09741	159.26490	0.15926	97.411	19.57	0.00	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	10.26	Put	373.51060		0.37351	280.06490	0.28006	373.511	19.57	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	785.66510		0.78567	937.50810	0.93751	785.665	19.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	11.76510		0.01177	8.30810	0.00831	11.765	19.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	293.37550		0.29338	414.33500	0.41434	293.375	18.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	109.47550		0.10948	75.13500	0.07513	109.475	18.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	795.21460		0.79521	947.18710	0.94719	795.215	19.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	11.31460		0.01131	7.98710	0.00799	11.315	19.50	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	10.11	Call	140.13990		0.14014	219.99950	0.22000	140.140	18.76	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	10.11	Put	266.23990		0.26624	190.79950	0.19080	266.240	18.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,684.31070		1.68431	1,839.55110	1.83955	1,684.311	24.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.41070		0.00041	0.35110	0.00035	0.411	24.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	804.78020		0.80478	956.87750	0.95688	804.780	19.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	10.88020		0.01088	7.67750	0.00768	10.880	19.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.98970		9.98970	10.14500	10.14500		18.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	956.61750		0.95662	1,109.90920	1.10991	956.618	19.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	6.91750		0.00692	4.90920	0.00491	6.918	19.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	663.88880		0.66389	811.65270	0.81165	663.889	18.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	24.18880		0.02419	16.65270	0.01665	24.189	18.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,690.18800		1.69019	1,845.43850	1.84544	1,690.188	23.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.48800		0.00049	0.43850	0.00044	0.488	23.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,590.40050		1.59040	1,745.60720	1.74561	1,590.400	23.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.70050		0.00070	0.60720	0.00061	0.700	23.05	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	376.79760		0.37680	505.39400	0.50539	376.798	18.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	87.09760		0.08710	60.39400	0.06039	87.098	18.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	946.86620		0.94687	1,100.07260	1.10007	946.866	19.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	7.16620		0.00717	5.07260	0.00507	7.166	19.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	937.12370		0.93712	1,090.24130	1.09024	937.124	19.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	7.42370		0.00742	5.24130	0.00524	7.424	19.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	10.20	Call	129.37610		0.12938	201.33330	0.20133	129.376	19.26	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	339.67610		0.33968	256.33330	0.25633	339.676	19.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	523.62320		0.52362	665.21960	0.66522	523.623	18.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	43.92320		0.04392	30.21960	0.03022	43.923	18.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	449.68050		0.44968	586.38030	0.58638	449.681	17.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	59.98050		0.05998	41.38030	0.04138	59.981	17.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,790.03970		1.79004	1,945.31670	1.94532	1,790.040	24.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.33970		0.00034	0.31670	0.00032	0.340	24.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,740.10720		1.74011	1,895.37260	1.89537	1,740.107	23.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.40720		0.00041	0.37260	0.00037	0.407	23.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	281.40220		0.28140	394.95940	0.39496	281.402	18.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	141.70220		0.14170	99.95940	0.09996	141.702	18.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,889.93630		1.88994	2,045.22870	2.04523	1,889.936	24.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.23630		0.00024	0.22870	0.00023	0.236	24.76	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.99680		9.99680	10.15220	10.15220		18.22	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	896.86290		0.89686	1,049.12800	1.04913	896.863	18.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	10.06290		0.01006	6.92800	0.00693	10.063	18.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	916.01310		0.91601	1,068.61830	1.06862	916.013	18.13	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	9.21310		0.00921	6.41830	0.00642	9.213	18.13	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	906.42980		0.90643	1,058.82470	1.05882	906.430	18.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	9.62980		0.00963	6.62470	0.00662	9.630	18.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.03370		10.03370	10.19000	10.19000		17.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	828.55450		0.82855	977.60500	0.97760	828.554	16.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	34.85450		0.03485	27.60500	0.02761	34.854	16.64	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	784.69410		0.78469	932.56590	0.93257	784.694	16.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	40.99410		0.04099	32.56590	0.03257	40.994	16.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	776.01970		0.77602	923.63920	0.92364	776.020	16.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	42.31970		0.04232	33.63920	0.03364	42.320	16.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	767.37920		0.76738	914.74060	0.91474	767.379	16.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	43.67920		0.04368	34.74060	0.03474	43.679	16.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	602.85580		0.60286	743.42060	0.74342	602.856	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	79.15580		0.07916	63.42060	0.06342	79.156	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	537.17750		0.53718	671.09960	0.67110	537.178	16.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	103.47750		0.10348	81.09960	0.08110	103.478	16.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,735.80870		1.73581	1,892.02830	1.89203	1,735.809	19.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.10870		0.00211	2.02830	0.00203	2.109	19.67	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	469.54380		0.46954	596.10970	0.59611	469.544	16.96	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	135.84380		0.13584	106.10970	0.10611	135.844	16.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	384.68930		0.38469	501.50150	0.50150	384.689	17.25	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	190.98930		0.19099	151.50150	0.15150	190.989	17.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,835.28470		1.83528	1,991.52610	1.99153	1,835.285	20.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.58470		0.00158	1.52610	0.00153	1.585	20.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,785.52840		1.78553	1,941.76000	1.94176	1,785.528	19.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.82840		0.00183	1.76000	0.00176	1.828	19.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.07310		10.07310	10.23110	10.23110		17.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	829.95760		0.82996	974.29400	0.97429	829.958	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	66.85760		0.06686	53.19400	0.05319	66.858	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	440.97820		0.44098	553.10990	0.55311	440.978	17.18	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	247.87820		0.24788	202.00990	0.20201	247.878	17.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	854.87720		0.85488	1,000.05680	1.00006	854.877	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	61.77720		0.06178	48.95680	0.04896	61.777	16.33	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	846.53590		0.84654	991.43970	0.99144	846.536	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	63.43590		0.06344	50.33970	0.05034	63.436	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	838.22960		0.83823	982.85130	0.98285	838.230	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	65.12960		0.06513	51.75130	0.05175	65.130	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.07730		10.07730	10.23550	10.23550		17.46	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.26	Call	878.38400		0.87838	1,023.76600	1.02377	878.384	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	61.08400		0.06108	48.26600	0.04827	61.084	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	553.19690		0.55320	675.46920	0.67547	553.197	16.81	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	175.89690		0.17590	139.96920	0.13997	175.897	16.81	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	895.22350		0.89522	1,041.13770	1.04114	895.224	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	57.92350		0.05792	45.63770	0.04564	57.924	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	886.78820		0.88679	1,032.43770	1.03244	886.788	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	59.48820		0.05949	46.93770	0.04694	59.488	16.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,783.08170		1.78308	1,939.83280	1.93983	1,783.082	18.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	5.78170		0.00578	4.33280	0.00433	5.782	18.66	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	680.20430		0.68020	817.21870	0.81722	680.204	16.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	112.90430		0.11290	91.71870	0.09172	112.904	16.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	617.83630		0.61784	748.28440	0.74828	617.836	16.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	140.53630		0.14054	112.78440	0.11278	140.536	16.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,881.84530		1.88185	2,038.78350	2.03878	1,881.845	19.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.54530		0.00455	3.28350	0.00328	4.545	19.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,832.42790		1.83243	1,989.27450	1.98927	1,832.428	18.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.12790		0.00513	3.77450	0.00377	5.128	18.83	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.11400		10.11400	10.27390	10.27390		17.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	816.04260		0.81604	954.87150	0.95487	816.043	16.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	112.04260		0.11204	90.97150	0.09097	112.043	16.32	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	771.10390		0.77110	907.58760	0.90759	771.104	16.35	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	127.10390		0.12710	103.68760	0.10369	127.104	16.35	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	424.34210		0.42434	522.13770	0.52214	424.342	17.64	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	380.34210		0.38034	318.23770	0.31824	380.342	17.64	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	831.31850		0.83132	970.89630	0.97090	831.319	16.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	107.31850		0.10732	86.99630	0.08700	107.319	16.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	823.66310		0.82366	962.86700	0.96287	823.663	16.32	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
DAUS	On 22/10/2013	Any day expiry	9.40	Put	109.66310		0.10966	88.96700	0.08897	109.663	16.32	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.11830	10.11830	10.27830	10.27830			17.74	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	720.99630	0.72100	853.84810	0.85385	720.996	16.43	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	152.69630	0.15270	125.54810	0.12555	152.696	16.43	0.00	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	419.31090	0.41931	515.30970	0.51531	419.311	17.74	0.00	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	401.01090	0.40101	337.00970	0.33701	401.011	17.74	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	763.98770	0.76399	899.35880	0.89936	763.988	16.40	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	135.68770	0.13569	111.05880	0.11106	135.688	16.40	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	756.72710	0.75673	891.68650	0.89169	756.727	16.40	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	138.42710	0.13843	113.38650	0.11339	138.427	16.40	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	749.50290	0.74950	884.04870	0.88405	749.503	16.41	0.00	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	141.20290	0.14120	115.74870	0.11575	141.203	16.41	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.12250	10.12250	10.28280	10.28280			17.69	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	692.18940	0.69219	822.97600	0.82298	692.189	16.40	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	169.68940	0.16969	140.17600	0.14018	169.689	16.40	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	630.02760	0.63003	751.86710	0.75187	630.028	16.66	0.00	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	207.52760	0.20753	169.06710	0.16907	207.528	16.66	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	806.69860	0.80670	944.18590	0.94419	806.699	16.32	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	124.19860	0.12420	101.38590	0.10139	124.199	16.32	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	799.25770	0.79926	936.35470	0.93635	799.258	16.33	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	126.75770	0.12676	103.55470	0.10355	126.758	16.33	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,880.44970	1.88045	2,039.61020	2.03961	1,880.450	17.63	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.94970	0.00795	6.81020	0.00681	7.950	17.63	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,831.54880	1.83155	1,990.55230	1.99055	1,831.549	17.54	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	9.04880	0.00905	7.75230	0.00775	9.049	17.54	0.00	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	814.17610	0.81418	952.05010	0.95205	814.176	16.32	0.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	121.67610	0.12168	99.25010	0.09925	121.676	16.32	0.00	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.16500	10.16500	10.32720	10.32720			17.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.44	Call	872.29750		0.87230	1,009.39740	1.00940	872.298	16.30	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	147.29750		0.14730	122.19740	0.12220	147.298	16.30	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	865.02680		0.86503	1,001.72600	1.00173	865.027	16.31	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	150.02680		0.15003	124.52600	0.12453	150.027	16.31	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	697.27200		0.69727	820.44120	0.82044	697.272	16.57	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	232.27200		0.23227	193.24120	0.19324	232.272	16.57	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,880.62770		1.88063	2,040.63400	2.04063	1,880.628	17.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	15.62770		0.01563	13.43400	0.01343	15.628	17.58	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	879.60060		0.87960	1,017.10150	1.01710	879.601	16.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	144.60060		0.14460	119.90150	0.11990	144.601	16.29	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.20180		10.20180	10.36570	10.36570		17.82	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	814.76810		0.81477	945.19890	0.94520	814.768	16.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	212.96810		0.21297	179.49890	0.17950	212.968	16.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	808.15370		0.80815	938.13550	0.93814	808.154	16.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	216.35370		0.21635	182.43550	0.18244	216.354	16.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	821.41470		0.82141	952.29420	0.95229	821.415	16.33	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	209.61470		0.20961	176.59420	0.17659	209.615	16.33	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.25260		10.25260	10.41870	10.41870		17.86	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	466.35750		0.46636	545.82550	0.54583	466.358	18.58	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	733.75750		0.73376	647.12550	0.64713	733.758	18.58	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	463.20330		0.46320	542.19120	0.54219	463.203	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	740.60330		0.74060	653.49120	0.65349	740.603	18.61	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.12	Call	613.99620		0.61400	713.36850	0.71337	613.996	17.49	0.00	0	6,000.00
DAUS	On 28/01/2014	Any day expiry	10.12	Put	481.39620		0.48140	414.66850	0.41467	481.396	17.49	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	469.53930		0.46954	549.48620	0.54949	469.539	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	726.93930		0.72694	640.78620	0.64079	726.939	18.56	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.29640		10.29640	10.46420	10.46420		17.94	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,316.42410		1.31642	1,472.84220	1.47284	1,316.424	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Put	120.02410	0.12002	108.64220	0.10864	120.024	16.08	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,308.10500	1.30810	1,464.33460	1.46433	1,308.105	16.07	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	121.70500	0.12171	110.13460	0.11013	121.705	16.07	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,324.76200	1.32476	1,481.36620	1.48137	1,324.762	16.09	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	118.36200	0.11836	107.16620	0.10717	118.362	16.09	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			10.32320	10.32320	10.49210	10.49210		17.89	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,350.51190	1.35051	1,509.13070	1.50913	1,350.512	16.04	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	127.31190	0.12731	117.03070	0.11703	127.312	16.04	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,342.23580	1.34224	1,500.69860	1.50070	1,342.236	16.02	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	129.03580	0.12904	118.59860	0.11860	129.036	16.02	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,358.80860	1.35881	1,517.57940	1.51758	1,358.809	16.05	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	125.60860	0.12561	115.47940	0.11548	125.609	16.05	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry			10.42570	10.42570	10.60000	10.60000		17.96	0.00	0	10,150.00	
DAUS	On 26/05/2014	Any day expiry	9.95	Call	914.42100	0.91442	1,039.53260	1.03953	914.421	16.74	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.95	Put	438.72100	0.43872	389.53260	0.38953	438.721	16.74	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.96	Call	909.60390	0.90960	1,033.83370	1.03383	909.604	16.77	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.96	Put	443.90390	0.44390	393.83370	0.39383	443.904	16.77	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.94	Call	919.27120	0.91927	1,045.26170	1.04526	919.271	16.71	0.00	0	0.00	
DAUS	On 26/05/2014	Any day expiry	9.94	Put	433.57120	0.43357	385.26170	0.38526	433.571	16.71	0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
DAUS	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00	
EL28	On 01/08/2013	Bond Future			107.68063	107.68063	107.67475	107.67475			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	7,309.37000	7.30937	7,315.25000	7.31525	7,309.370		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	7,319.37000	7.31937	7,325.25000	7.32525	7,319.370		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	7,329.37000	7.32937	7,335.25000	7.33525	7,329.370		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			9.19903	87.47781	9.43811	85.59955			0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,614.39000	1.61439	3,492.65000	3.49265	1,614.390		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,426.48000	76.42648	74,548.22000	74.54822	76,426.480		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			9.31094	84.93071	9.55833	83.02603			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	6,833.53000	6.83353	8,738.21000	8.73821	6,833.530		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	6,745.25000	6.74525	8,649.93000	8.64993	6,745.250		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	6,657.10000	6.65710	8,561.78000	8.56178	6,657.100		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			429.26500	429.26500	423.12600	423.12600			0.00	0	395.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	167,250.00000	16.72500	28,640.00000	22.86400	167,250.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	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	167,350.00000	16.73500	28,740.00000	22.87400	167,350.000		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	167,450.00000	16.74500	28,840.00000	22.88400	167,450.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			435.32100	435.32100	429.09600	429.09600			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	106,690.00000	10.66900	168,940.00000	16.89400	106,690.000		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	106,790.00000	10.67900	169,040.00000	16.90400	106,790.000		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	106,890.00000	10.68900	169,140.00000	16.91400	106,890.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			192.20600	192.20600	191.92600	191.92600			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			194.94300	194.94300	194.65900	194.65900			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			513.50000	513.50000	512.12800	512.12800			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.21000		94.79000	5.22000	94.78000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.23000		94.77000	5.22000	94.78000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.24000		94.76000	5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.32000		94.68000	5.39000	94.61000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.36000		94.64000	5.52000	94.48000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.65000		94.35000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.70000		94.30000	5.96000	94.04000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.96000		94.04000	6.28000	93.72000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.24000		93.76000	6.59000	93.41000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.53000		93.47000	6.87000	93.13000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.78000		93.22000	7.13000	92.87000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.81840		7.81840	7.97610	7.97610		11.80		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	312.16730		0.31217	440.33060	0.44033	312.167	12.07		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	83.76730		0.08377	54.23060	0.05423	83.767	12.07		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	305.15360		0.30515	432.36830	0.43237	305.154	12.06		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	86.75360		0.08675	56.26830	0.05627	86.754	12.06		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	298.21990		0.29822	424.46590	0.42447	298.220	12.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	89.81990		0.08982	58.36590	0.05837	89.820	12.05		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.86740		7.86740	8.02800	8.02800		13.89		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	193.82420		0.19382	259.81550	0.25982	193.824	14.50		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	476.42420		0.47642	381.81550	0.38182	476.424	14.50		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	190.92580		0.19093	256.08320	0.25608	190.926	14.53		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	483.52580		0.48353	388.08320	0.38808	483.526	14.53		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	196.76460		0.19676	263.59540	0.26360	196.765	14.48	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	469.36460		0.46936	375.59540	0.37560	469.365	14.48	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.62808		104.15738	7.88795	102.42503			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	2,312.44000		2.31244	4,044.79000	4.04479	2,312.440		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,243.07000		2.24307	3,975.42000	3.97542	2,243.070		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	2,173.76000		2.17376	3,906.11000	3.90611	2,173.760		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.72464		101.71124	7.99564	99.95443			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	8,530.89000		8.53089	10,287.70000	10.28770	8,530.890		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	8,458.16000		8.45816	10,214.97000	10.21497	8,458.160		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	8,385.48000		8.38548	10,142.29000	10.14229	8,385.480		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.14304		119.61068	6.36555	119.13773		2.84	56,217,019.60	470	23,107.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,155.05000		90.15505	89,682.10000	89.68210	90,155.050	2.98	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.28580		114.49197	6.54525	114.01236		2.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	301.70000		0.30170	198.00000	0.19800	301.700	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,601.55000		1.60155	1,977.46000	1.97746	1,601.550	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	306.70000		0.30670	201.63000	0.20163	306.700	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,587.73000		1.58773	1,962.27000	1.96227	1,587.730	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	311.76000		0.31176	205.31000	0.20531	311.760	2.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,573.97000		1.57397	1,947.13000	1.94713	1,573.970	2.84	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.44640		116.03070	6.75211	115.54473		2.52	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.66	Call	400.02000		0.40002	278.17000	0.27817	400.020	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,663.68000		1.66368	2,027.80000	2.02780	1,663.680	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	390.93000		0.39093	271.29000	0.27129	390.930	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,686.98000		1.68698	2,053.31000	2.05331	1,686.980	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	395.46000		0.39546	274.71000	0.27471	395.460	2.45	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,675.31000		1.67531	2,040.53000	2.04053	1,675.310	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.64324		110.79270	7.01151	110.30016		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	241.45000		0.24145	159.57000	0.15957	241.450	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,188.79000		2.18879	2,599.45000	2.59945	2,188.790	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	236.24000		0.23624	155.83000	0.15583	236.240	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,211.10000		2.21110	2,623.23000	2.62323	2,211.100	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	238.83000		0.23883	157.69000	0.15769	238.830	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,199.93000		2.19993	2,611.33000	2.61133	2,199.930	2.17	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.91706		122.37600	8.16630	120.07963		13.69	367,005,624.00	2,999	59,291.00
R186	On 01/08/2013	Bond Future	7.20	Call	222.52000		0.22252	82.40000	0.08240	222.520	13.42	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,185.84000		7.18584	9,342.09000	9.34209	7,185.840	13.42	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	272.13000		0.27213	103.86000	0.10386	272.130	13.44	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,732.07000		6.73207	8,860.17000	8.86017	6,732.070	13.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,565.40000		1.56540	807.10000	0.80710	1,565.400	13.63	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,665.46000		2.66546	4,203.53000	4.20353	2,665.460	13.63	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,471.37000		2.47137	1,398.55000	1.39855	2,471.370	13.69	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,700.34000		1.70034	2,923.89000	2.92389	1,700.340	13.69	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	91.84000		0.09184	30.03000	0.03003	91.840	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.00	Put	9,096.43000	9.09643	11,330.99000	11.33099	9,096.430	13.35	0.00	0	4,100.00	
R186	On 01/08/2013	Bond Future	9.00	Call	9,612.53000	9.61253	7,443.67000	7.44367	9,612.530	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	9.00	Put	66.52000	0.06652	194.03000	0.19403	66.520	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	113,103.59000	113.10359	110,807.22000	110.80722	113,103.590	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.24	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.50	Call	665.05000	0.66505	293.01000	0.29301	665.050	13.52	0.00	0	6,800.00	
R186	On 01/08/2013	Bond Future	7.50	Put	4,648.90000	4.64890	6,573.23000	6.57323	4,648.900	13.52	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.75	Call	26.29000	0.02629	7.41000	0.00741	26.290	13.35	0.00	0	1,000.00	
R186	On 01/08/2013	Bond Future	6.75	Put	11,646.24000	11.64624	13,923.73000	13.92373	11,646.240	13.35	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.80	Call	34.30000	0.03430	9.96000	0.00996	34.300	13.35	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.80	Put	11,125.41000	11.12541	13,397.44000	13.39744	11,125.410	13.35	0.00	0	100.00	
R186	On 01/08/2013	Bond Future	8.80	Call	8,010.78000	8.01078	5,947.38000	5.94738	8,010.780	14.13	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.80	Put	145.49000	0.14549	378.46000	0.37846	145.490	14.13	0.00	0	6,800.00	
R186	On 01/08/2013	Bond Future	6.50	Call	6.15000	0.00615	1.49000	0.00149	6.150	13.35	0.00	0	500.00	
R186	On 01/08/2013	Bond Future	6.50	Put	14,314.41000	14.31441	16,606.12000	16.60612	14,314.410	13.35	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			8.00915	124.10259	8.26794	121.77392		14.12	0.00	0	540.00	
R186	On 07/11/2013	Bond Future	6.50	Call	436.86000	0.43686	263.71000	0.26371	436.860	13.83	0.00	0	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	15,379.76000	15.37976	17,535.28000	17.53528	15,379.760	13.83	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	6.75	Call	699.42000	0.69942	438.08000	0.43808	699.420	13.83	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	6.75	Put	12,995.91000	12.99591	15,063.24000	15.06324	12,995.910	13.83	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.00	Call	4,157.55000	4.15755	3,079.56000	3.07956	4,157.550	14.05	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	8.00	Put	4,241.06000	4.24106	5,491.74000	5.49174	4,241.060	14.05	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	4,857.14000	4.85714	3,659.20000	3.65920	4,857.140	14.09	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	3,581.80000	3.58180	4,712.53000	4.71253	3,581.800	14.09	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	4,905.92000	4.90592	3,700.02000	3.70002	4,905.920	14.10	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	3,540.76000	3.54076	4,663.53000	4.66353	3,540.760	14.10	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	8,211.80000	8.21180	6,572.85000	6.57285	8,211.800	14.38	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	1,711.78000	1.71178	2,401.50000	2.40150	1,711.780	14.38	0.00	0	1,030.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	9.00	Call	9,801.67000		9.80167	8,011.89000	8.01189	9,801.670	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,220.28000		1.22028	1,759.17000	1.75917	1,220.280	14.51	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,808.63000		4.80863	3,618.64000	3.61864	4,808.630	14.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,623.21000		3.62321	4,761.89000	4.76189	3,623.210	14.09	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.09480		120.48006	8.36290	118.12013		14.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,960.26000		3.96026	3,038.39000	3.03839	3,960.260	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,094.37000		7.09437	8,532.43000	8.53243	7,094.370	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,997.28000		3.99728	3,069.22000	3.06922	3,997.280	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,038.88000		7.03888	8,470.75000	8.47075	7,038.880	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,923.44000		3.92344	3,007.76000	3.00776	3,923.440	14.12	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,150.15000		7.15015	8,594.40000	8.59440	7,150.150	14.12	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.18402		122.11162	8.46197	119.71967		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,359.19000		2.35919	1,768.41000	1.76841	2,359.190	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,373.34000		12.37334	14,174.51000	14.17451	12,373.340	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,382.47000		2.38247	1,787.06000	1.78706	2,382.470	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,298.99000		12.29899	14,095.53000	14.09553	12,298.990	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,336.07000		2.33607	1,749.91000	1.74991	2,336.070	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,447.96000		12.44796	14,253.75000	14.25375	12,447.960	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			274.48602		274.48602	274.47785	274.47785			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	20,503.98000		20.50398	20,512.15000	20.51215	20,503.980		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	295.00	Put	20,513.98000		20.51398	20,522.15000	20.52215	20,513.980		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	20,523.98000		20.52398	20,532.15000	20.53215	20,523.980		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			5.63149		105.15764	5.82040	104.90424		1.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,911.96000		67.91196	67,658.56000	67.65856	67,911.960		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		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.71602		106.64134	5.95342	106.38437		1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	106.46000		0.10646	68.36000	0.06836	106.460		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,117.90000		1.11790	1,336.77000	1.33677	1,117.900		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	108.42000		0.10842	69.74000	0.06974	108.420		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,108.86000		1.10886	1,327.15000	1.32715	1,108.860		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	110.42000		0.11042	71.13000	0.07113	110.420		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,099.86000		1.09986	1,317.54000	1.31754	1,099.860		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.80462		103.66588	6.11420	103.40554		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	263.92000		0.26392	185.21000	0.18521	263.920		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	724.50000		0.72450	906.13000	0.90613	724.500		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	258.16000		0.25816	180.78000	0.18078	258.160		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	735.72000		0.73572	918.68000	0.91868	735.720		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	261.03000		0.26103	182.99000	0.18299	261.030		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	730.10000		0.73010	912.40000	0.91240	730.100		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.95457		105.06967	6.39658	104.80581		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	156.29000		0.15629	100.69000	0.10069	156.290		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	875.69000		0.87569	1,083.95000	1.08395	875.690		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	153.32000		0.15332	98.59000	0.09859	153.320		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	884.84000		0.88484	1,093.97000	1.09397	884.840		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	154.80000		0.15480	99.63000	0.09963	154.800		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	880.26000		0.88026	1,088.95000	1.08895	880.260		0.00	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 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			201.11218	201.11218	200.49495	200.49495			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	21,877.82000	21.87782	22,495.05000	22.49505	21,877.820		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	21,887.82000	21.88782	22,505.05000	22.50505	21,887.820		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	21,897.82000	21.89782	22,515.05000	22.51505	21,897.820		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.92935	107.86907	7.17749	106.97448		5.22	31,713,506.58	294	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,655.87000	94.65587	93,761.28000	93.76128	94,655.870	5.42	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.42	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.06495	105.23161	7.33371	104.32442		5.43	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	134.87000	0.13487	73.80000	0.07380	134.870	5.31	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,860.46000	4.86046	5,706.58000	5.70658	4,860.460	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	242.06000	0.24206	139.94000	0.13994	242.060	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,969.88000	3.96988	4,774.95000	4.77495	3,969.880	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	246.89000	0.24689	143.01000	0.14301	246.890	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,939.28000	3.93928	4,742.59000	4.74259	3,939.280	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	251.80000	0.25180	146.13000	0.14613	251.800	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,908.78000	3.90878	4,710.30000	4.71030	3,908.780	5.31	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,002.09000	103.00209	102,094.90000	102.09490	103,002.090	5.62	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.20265	106.64580	7.49363	105.72649		5.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Call	515.81000		0.51581	344.76000	0.34476	515.810	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,894.41000		3.89441	4,642.67000	4.64267	3,894.410	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	386.40000		0.38640	252.00000	0.25200	386.400	5.01	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,461.83000		4.46183	5,246.74000	5.24674	4,461.830	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	502.21000		0.50221	334.90000	0.33490	502.210	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,946.94000		3.94694	4,698.94000	4.69894	3,946.940	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	508.97000		0.50897	339.80000	0.33980	508.970	5.01	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,920.63000		3.92063	4,670.77000	4.67077	3,920.630	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.35025		103.92872	7.66644	102.99697		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	413.79000		0.41379	281.62000	0.28162	413.790	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,262.82000		5.26282	6,062.40000	6.06240	5,262.820	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,021.18000		2.02118	1,573.92000	1.57392	2,021.180	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,873.88000		1.87388	2,358.37000	2.35837	1,873.880	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	404.15000		0.40415	274.57000	0.27457	404.150	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,315.94000		5.31594	6,118.11000	6.11811	5,315.940	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	408.95000		0.40895	278.08000	0.27808	408.950	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,289.36000		5.28936	6,090.24000	6.09024	5,289.360	4.95	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.12989		104.82121	7.37646	103.71773		7.42	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,937.71000		95.93771	94,834.23000	94.83423	95,937.710	7.69	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.24752		106.30013	7.51022	105.18114		7.37	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	481.73000		0.48173	304.71000	0.30471	481.730	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,689.57000		4.68957	5,631.54000	5.63154	4,689.570	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	490.28000		0.49028	310.65000	0.31065	490.280	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,653.10000		4.65310	5,592.46000	5.59246	4,653.100	7.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	498.93000		0.49893	316.67000	0.31667	498.930	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,616.75000		4.61675	5,553.48000	5.55348	4,616.750	7.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,399.55000		1.39955	987.86000	0.98786	1,399.550	7.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,467.66000		2.46766	3,174.96000	3.17496	2,467.660	7.33	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.36114		103.69794	7.64046	102.56400		7.47	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	923.01000		0.92301	662.34000	0.66234	923.010	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,945.20000		4.94520	5,818.47000	5.81847	4,945.200	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	933.54000		0.93354	670.48000	0.67048	933.540	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,912.90000		4.91290	5,783.78000	5.78378	4,912.900	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	912.58000		0.91258	654.27000	0.65427	912.580	7.33	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,977.62000		4.97762	5,853.25000	5.85325	4,977.620	7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.48610		105.10220	7.78403	103.95286		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	755.03000		0.75503	546.09000	0.54609	755.030	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,525.15000		6.52515	7,465.55000	7.46555	6,525.150	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	762.96000		0.76296	552.22000	0.55222	762.960	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,491.54000		6.49154	7,430.14000	7.43014	6,491.540	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	747.16000		0.74716	540.02000	0.54002	747.160	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,558.83000		6.55883	7,501.03000	7.50103	6,558.830	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.27436		101.37682	5.41476	101.31513		0.67	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,378.71000		30.37871	30,317.02000	30.31702	30,378.710	0.71	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.23021		102.80717	5.58054	102.74463		0.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Call	44.94000		0.04494	30.62000	0.03062	44.940	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	213.17000		0.21317	261.39000	0.26139	213.170	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	45.42000		0.04542	30.98000	0.03098	45.420	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	211.85000		0.21185	259.95000	0.25995	211.850	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	45.91000		0.04591	31.34000	0.03134	45.910	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	210.55000		0.21055	258.52000	0.25852	210.550	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.37410		99.79929	7.62000	98.57039		8.83	8,882,136.81	89	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,228.10000		92.22810	90,999.20000	90.99920	92,228.100	9.19	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.19	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.48428		101.20742	7.74375	99.96117		8.69	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	708.59000		0.70859	461.15000	0.46115	708.590	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,646.51000		4.64651	5,645.32000	5.64532	4,646.510	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	720.29000		0.72029	469.53000	0.46953	720.290	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,607.45000		4.60745	5,602.94000	5.60294	4,607.450	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	732.14000		0.73214	478.02000	0.47802	732.140	8.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,568.58000		4.56858	5,560.71000	5.56071	4,568.580	8.54	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.59120		98.92798	7.86457	97.66504		8.55	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	995.69000		0.99569	707.65000	0.70765	995.690	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,451.08000		5.45108	6,425.98000	6.42598	5,451.080	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	972.23000		0.97223	689.67000	0.68967	972.230	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,525.98000		5.52598	6,506.36000	6.50636	5,525.980	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	983.91000		0.98391	698.62000	0.69862	983.910	8.38	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,488.46000		5.48846	6,466.11000	6.46611	5,488.460	8.38	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70951		100.26763	7.99813	98.98758		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	802.05000		0.80205	581.38000	0.58138	802.050	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,795.25000		7.79525	8,854.63000	8.85463	7,795.250	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	785.02000		0.78502	568.23000	0.56823	785.020	8.15	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.19	Put	7,875.52000		7.87552	8,938.78000	8.93878	7,875.520	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	793.50000		0.79350	574.78000	0.57478	793.500	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,835.34000		7.83534	8,896.67000	8.89667	7,835.340	8.15		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.45031		98.31922	7.69545	96.95619		9.66		245,798,050.00	2,500	18,150.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,274.75000		89.27475	87,911.72000	87.91172	89,274.750	10.02		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.02		0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.55200		96.31059	7.80903	94.92832		10.37		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	856.41000		0.85641	564.88000	0.56488	856.410	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,103.83000		5.10383	6,194.57000	6.19457	5,103.830	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	870.10000		0.87010	574.80000	0.57480	870.100	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,060.29000		5.06029	6,147.26000	6.14726	5,060.290	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	883.95000		0.88395	584.85000	0.58485	883.950	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,016.96000		5.01696	6,100.13000	6.10013	5,016.960	10.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,255.67000		2.25567	1,645.44000	1.64544	2,255.670	10.31		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,538.35000		2.53835	3,310.39000	3.31039	2,538.350	10.31		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.64817		97.60485	7.91707	96.20407		9.92		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,203.83000		1.20383	867.42000	0.86742	1,203.830	9.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,072.96000		6.07296	7,137.33000	7.13733	6,072.960	9.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,218.32000		1.21832	878.73000	0.87873	1,218.320	9.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,031.58000		6.03158	7,092.77000	7.09277	6,031.580	9.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,189.97000		1.18997	856.66000	0.85666	1,189.970	9.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,115.01000		6.11501	7,182.48000	7.18248	6,115.010	9.72		0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.74884		95.53003	8.03051	94.11025		9.69		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Call	906.27000		0.90627	656.60000	0.65660	906.270	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,641.88000		8.64188	9,811.99000	9.81199	8,641.880	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	916.22000		0.91622	664.29000	0.66429	916.220	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,595.84000		8.59584	9,763.69000	9.76369	8,595.840	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	896.40000		0.89640	648.98000	0.64898	896.400	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,688.02000		8.68802	9,860.38000	9.86038	8,688.020	9.49	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.58992		78.98554	8.82842	77.09281		19.64	37,913,059.20	480	14,828.00
R209	On 01/08/2013	Bond Future	79.36	Call	69,036.43000		69.03643	67,143.70000	67.14370	69,036.430	20.24	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.24	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	380.09000		0.38009	170.95000	0.17095	380.090	19.25	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,393.51000		5.39351	7,077.10000	7.07710	5,393.510	19.25	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.67437		76.95563	8.92027	75.03622		21.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,920.60000		3.92060	3,013.68000	3.01368	3,920.600	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,115.02000		4.11502	5,127.51000	5.12751	4,115.020	21.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,470.31000		4.47031	3,479.04000	3.47904	4,470.310	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,558.23000		3.55823	4,486.37000	4.48637	3,558.230	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,510.99000		4.51099	3,513.74000	3.51374	4,510.990	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,520.83000		3.52083	4,442.99000	4.44299	3,520.830	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,516.45000		6.51645	5,263.66000	5.26366	6,516.450	21.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,139.72000		2.13972	2,806.34000	2.80634	2,139.720	21.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	7,247.72000		7.24772	5,918.32000	5.91832	7,247.720	22.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,795.27000		1.79527	2,385.28000	2.38528	1,795.270	22.04	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Call	7,748.19000		7.74819	6,370.66000	6.37066	7,748.190	22.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,592.71000		1.59271	2,134.59000	2.13459	1,592.710	22.10	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,774.37000		8.77437	7,308.12000	7.30812	8,774.370	22.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,245.77000		1.24577	1,698.93000	1.69893	1,245.770	22.22	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,551.85000		4.55185	3,548.64000	3.54864	4,551.850	21.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,483.73000		3.48373	4,399.93000	4.39993	3,483.730	21.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.75251		77.98987	9.00552	76.04470		21.04	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,401.42000		4.40142	3,528.09000	3.52809	4,401.420	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,935.39000		5.93539	7,007.23000	7.00723	5,935.390	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,331.72000		4.33172	3,468.02000	3.46802	4,331.720	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,027.81000		6.02781	7,109.28000	7.10928	6,027.810	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,366.50000		4.36650	3,497.98000	3.49798	4,366.500	20.87	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,981.46000		5.98146	7,058.11000	7.05811	5,981.460	20.87	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.83172		75.90096	9.09209	73.92951		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,688.59000		2.68859	2,107.35000	2.10735	2,688.590	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,818.51000		10.81851	12,208.72000	12.20872	10,818.510	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,641.81000		2.64181	2,068.46000	2.06846	2,641.810	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,952.91000		10.95291	12,351.01000	12.35101	10,952.910	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,665.13000		2.66513	2,087.85000	2.08785	2,665.130	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,885.57000		10.88557	12,279.74000	12.27974	10,885.570	19.89	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future			155.45653		155.45653	155.44994	155.44994			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	17,533.47000		17.53347	17,540.06000	17.54006	17,533.470		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	17,543.47000		17.54347	17,550.06000	17.55006	17,543.470		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	17,553.47000		17.55347	17,560.06000	17.56006	17,553.470		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.53709		128.53709	128.53924	128.53924			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,452.91000		1.45291	1,450.76000	1.45076	1,452.910		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,462.91000		1.46291	1,460.76000	1.46076	1,462.910		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,472.91000		1.47291	1,470.76000	1.47076	1,472.910		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			128.51187		128.51187	128.01435	128.01435			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	9,478.13000		9.47813	9,975.65000	9.97565	9,478.130		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	9,488.13000		9.48813	9,985.65000	9.98565	9,488.130		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	9,498.13000		9.49813	9,995.65000	9.99565	9,498.130		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			8.43153		90.01677	8.67023	88.08858		17.54	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,401.75000		79.40175	77,473.56000	77.47356	79,401.750	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.52206	87.75006	8.76859	85.79465			18.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,250.00000	4.25000	3,276.66000	3.27666	4,250.000		18.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,704.60000	3.70460	4,686.67000	4.68667	3,704.600		18.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,290.83000	4.29083	3,311.22000	3.31122	4,290.830		18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,665.57000	3.66557	4,641.37000	4.64137	3,665.570		18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,331.85000	4.33185	3,345.98000	3.34598	4,331.850		18.87	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,626.85000	3.62685	4,596.39000	4.59639	3,626.850		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.60748	88.92929	8.86169	86.94768			18.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,947.66000	3.94766	3,123.33000	3.12333	3,947.660		17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,353.87000	6.35387	7,511.15000	7.51115	6,353.870		17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,880.74000	3.88074	3,066.38000	3.06638	3,880.740		17.97	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,452.20000	6.45220	7,619.45000	7.61945	6,452.200		17.97	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,914.12000	3.91412	3,094.78000	3.09478	3,914.120		17.98	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,402.90000	6.40290	7,565.17000	7.56517	6,402.900		17.98	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69074	86.59497	8.95270	84.58654			17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,552.58000	2.55258	1,991.06000	1.99106	2,552.580		17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,170.50000	11.17050	12,617.41000	12.61741	11,170.500		17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,507.54000	2.50754	1,953.80000	1.95380	2,507.540		17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,304.74000	11.30474	12,759.43000	12.75943	11,304.740		17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,529.99000	2.52999	1,972.37000	1.97237	2,529.990		17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,237.49000	11.23749	12,688.30000	12.68830	11,237.490		17.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.67945	80.10314	8.90280	78.25614			20.63	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,655.24000	69.65524	67,808.24000	67.80824	69,655.240		21.35	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		21.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future			8.76360		77.94911	8.99393	76.07609		22.31		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,293.50000		1.29350	922.10000	0.92210	1,293.500	21.89		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,037.48000		10.03748	11,539.10000	11.53910	10,037.480	21.89		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,312.61000		1.31261	936.70000	0.93670	1,312.610	21.89		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,957.64000		9.95764	11,454.75000	11.45475	9,957.640	21.89		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,274.58000		1.27458	907.67000	0.90767	1,274.580	21.89		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,117.71000		10.11771	11,623.82000	11.62382	10,117.710	21.89		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.75537		103.71134	8.97380	101.39526				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	10,853.21000		10.85321	13,169.29000	13.16929	10,853.210			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	10,723.66000		10.72366	13,039.74000	13.03974	10,723.660			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	10,594.36000		10.59436	12,910.44000	12.91044	10,594.360			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.84210		100.75372	9.06770	98.40487				0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	11,767.44000		11.76744	14,116.29000	14.11629	11,767.440			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	11,638.11000		11.63811	13,986.96000	13.98696	11,638.110			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	11,509.04000		11.50904	13,857.89000	13.85789	11,509.040			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	419.06070		0.04191	421.38310	0.04214	419.061	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	341.06070		0.03411	343.38310	0.03434	341.061	13.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	371.74720	0.03717	374.10050	0.03741	371.747	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	393.74720	0.03937	396.10050	0.03961	393.747	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	330.17270	0.03302	332.54180	0.03325	330.173	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	452.17270	0.04522	454.54180	0.04545	452.173	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,418,259,191.46</b>	<b>82,444</b>	<b>2 137 379.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.04316			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.21000	105.74292	7.21000	105.72256			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.12559			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.52000	105.88756	8.52000	105.86356			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.68621			0.00	0	13,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.80634			0.00	7,000,000	7,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.89108	8.00000	47.88087			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.38500	96.40282	9.38500	96.37880			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.36000	103.30270	7.36000	103.28241			0.00	0	1,359,402.00
AB07	On 07/03/2014	Spot Bond			6.93000	104.00562	6.93000	103.98637			0.00	0	7,903,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.16949			0.00	800,000	400,000.00
AB09	On 03/05/2017	Spot Bond			8.82500	106.30197	8.82500	106.27703			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.12114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.60000	136.95403	0.60000	136.93456			0.00	0	13,800,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	129.58023	2.33000	258.67932			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65962			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68993			0.00	5,000,000	5,650,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85279			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.23450			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.24509			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.25202			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.62000	109.47187	7.62000	109.44963			0.00	0	5,060,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.42552			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.53000	104.72510	7.53000	104.70408			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.03573			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05882			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.79886			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.85030			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.83640			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11632			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.21334			0.00	4,000,000	2,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond	6.63000	104.99336	6.63000	104.97456			132,600,000,000.00	20,000,000	481,200.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72913			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62772			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.18588	5.05000	130.15185			5,050,000,000.00	1,000,000	500,000.00
ABLI03	On 15/03/2015	Spot Bond	3.00000	125.03963	3.00000	125.01378			1,800,000,000.00	600,000	300,000.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.61035	2.55000	116.58760			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.45000	102.97611	3.45000	102.95343			4,830,000,000.00	1,400,000	13,700,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.12500	118.26639	11.12500	118.23102			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.41218			0.00	800,000	400,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99939			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00038			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.07915			0.00	1,400,000	700,000.00
ABLS11	On 29/06/2019	Spot Bond	3.85000	109.71099	3.85000	109.68574			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.17797	100.00000	27.11212			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	161.58859	2.07000	161.55918			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.73406	2.76000	151.70361			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	163.46506	2.10000	163.43516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	2.35000	159.83769	2.35000	159.80737			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.12125	69.94431	8.12125	69.92310			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.12125	69.94431	8.12125	69.92310			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.76112	84.61000	15.73467			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.32000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.18772			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.05000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	42.06479	100.00000	41.98498			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.81000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.32000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	84.96000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.50628			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.35009			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	83.99000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.07000	102.56576	7.07000	102.54629			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.95000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.69000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.62000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.23000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06854			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.15000	116.70830	7.15000	116.68601			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	108.80000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44872			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.10000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000	93.53841	2.74000	99.03666			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	97.19648	2.89000	141.37970			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.95000	107.86591	2.95000	182.33123			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	112.34000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.43000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.46000	89.75387	9.46000	91.89210			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.03000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.66000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.91727			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.47000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.59000	86.42636	9.59000	86.45189			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42500	108.40903	8.42500	108.38472			0.00	0	741,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000	103.30686	7.16000	103.28711			0.00	0	774,800.00
ABS6	On 01/06/2020	Spot Bond	8.97500	96.75223	8.97500	96.72902			0.00	0	572,000.00
ABS7	On 11/09/2026	Spot Bond	9.79000	95.43048	9.79000	95.40569			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.61000	106.93981	7.61000	106.91811			0.00	0	650,000.00
ABS11	On 11/06/2014	Spot Bond	1.30000	127.38403	1.30000	127.36349		6,500,000,000.00	5,000,000	22,500,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	124.25644	4.00000	124.22737		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	2.14000	131.63869	2.14000	262.78996		0.00	0	2,149,000.00	
ABS13	On 31/01/2017	Spot Bond	0.54001	124.23146	0.54001	126.98440		0.00	0	34,400,000.00	
ABS14	On 31/01/2022	Spot Bond	2.15000	121.74909	2.15000	124.17168		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88153			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.49125	100.00000	29.41981			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69143			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69143			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.31000	108.12274	11.31000	108.09042			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.04812			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.48371	100.00000	1.48012			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07652			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.47874			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19785			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19607			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.01971			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.47484	11.00000	57.45841			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.77559			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.21979			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.23058			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.25506			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.21965			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.22703			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.23028			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.19433			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.19433			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.21490			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.21376			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.21490			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.17377			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	83.16904			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.20956			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.20647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02572			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20647			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.22267			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.22985			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.23278			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.22689			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19163			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.21379			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45682			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.36500	103.29001	9.36500	103.35125			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19615			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.39000	104.70513	7.39000	104.68415			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.15300			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.33149			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.08790			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.18896			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.46159	100.00000	4.45173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	6.02713	100.00000	6.01386			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.39049			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	152.48412			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	152.52944			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.21962			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75821			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75821			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.18896			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.64352			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21219			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21042			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.36098			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54367			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.36109			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.94389			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32321			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.67597			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.09095			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.22052			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	100.31563			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18157			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21597			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.90874			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19229			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18723			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19705			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21537			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20500			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19318			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19645			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.85970	10.23000	102.83182			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19954			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27313			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50286			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18283			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.46000	101.83812	9.46000	101.81240			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21442			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.61854	1.75000	107.72071			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19615			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19656			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20858			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.21589			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20128			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19748			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21443			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20712			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22318			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20858			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.21734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.80318			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.21443			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20916			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.22161			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.22545			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.17387			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18063			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19450			0.00	9,000,000	8,000,000.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.19896			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.22642			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.22260			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23920			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.21005			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23686			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23774			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23920			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.96895			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.22755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.22755			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	113.05384			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	113.35806			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19543			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19338			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.05237			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.70650			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.15706			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.31097			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.13157	100.00000	6.11671			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.71732			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.79998			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.85499			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.34795			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.49944			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.70134			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.18199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	8.06000	97.57660	8.06000	97.55470			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.56660			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.84866			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.68000	102.07683	8.68000	102.05326			0.00	0	843,342.00
AIR02	On 30/04/2023	Spot Bond	9.23000	117.58940	9.23000	117.56042			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.24213	100.00000	46.12888			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41000	111.63996	7.41000	111.61789			0.00	0	7,309,600.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.36760	100.00000	46.25404			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.44495	100.00000	13.41520			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.64590	3.14000	146.61496			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.61329	4.55000	128.92519			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.29056			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07959			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.36115			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37724			0.00	4,000,000	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.32731			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07118			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.93000	106.01985	8.93000	105.99455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31917			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.37640			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	81.47812	100.00000	81.30100			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.05060			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.33500	111.72337	7.33500	111.70138			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.97964			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24386			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.62500	102.75618	6.62500	102.73778			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.98180			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.51000	103.58211	7.51000	103.56124			0.00	0	43,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.87500	106.14881	8.87500	106.12363			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08106			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.01928	103.65058	11.01928	102.14441			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.94133	101.12090	10.94133	100.62958			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.97856	100.98812	10.97856	100.55323			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.02341	100.72222	11.02341	100.42849			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.04019	99.20821	12.04019	99.10349			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	400,000	200,000.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.26928	99.44249	11.26928	99.63286			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17820	102.14774	11.17820	100.44570			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.94133	101.12090	10.94133	100.62958			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.17175	100.89868	11.17175	100.53841			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.36914	93.58569	10.36914	100.01761			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	10.64204	99.65294	10.64204	99.74435			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65000	98.37945	11.65000	98.26028			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.14515	10.22500	95.54780			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.31593	12.22500	100.02493			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33000	61.78438	11.33000	95.80986			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.01928	103.52131	14.01928	102.10160			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34456	100.12084	15.34456	100.03914			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.25675	99.99943	14.25675	99.95243			0.00	0	0.00
BAYB05	On 30/06/2019	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
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.84723	100.00000	8.83045			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.78088	100.00000	18.73539			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.09272	100.00000	17.05130			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.55105	100.00000	10.52550			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.55105	100.00000	10.52550			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75673	100.00000	12.72583			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05349	100.00000	11.02672			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	61.34587	100.00000	61.22949			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.16547			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.56796	2.04000	167.75116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.15000	94.00834	8.15000	137.37060			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.15000	95.29623	8.15000	137.67623			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.53500	98.19304	8.53500	98.17063			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.21290			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.96061			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.81056			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.96043			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.04832			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.46554			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.20170			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	58.50666	100.00000	58.36492			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	100.29618	100.00000	100.03431			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.08000	98.14190	8.08000	98.12078		395,920,000,000.00	49,000,000	3,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.34602			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26506			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38923			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48472			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.75173			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.55912	100.00000	6.54306			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06856			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12767			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.15299			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16144			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26270			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.39764			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.41596	100.00000	6.40024			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.41596	100.00000	6.40024			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22460			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.24398			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.24927			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.64500	103.06648	8.64500	103.04278			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.26511			0.00	0	5,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.66655	100.00000	3.65766				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.66655	100.00000	3.65766				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.75500	107.66968	6.75500	107.64992				0.00	0	511,036.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.96475				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.52115				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.07308				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.37655				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.62897				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.00329	100.00000	6.98633				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.75617				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.63117				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.66764				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73387				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.00861				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.46395				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.21388				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.03499	100.00000	10.01067			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.33000	109.21316	7.33000	109.19180			0.00	0	837,800.00
CBL08	On 02/11/2016	Spot Bond	9.52500	115.11293	9.52500	115.08382			0.00	0	127,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.76253			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.19052			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.22500	104.78114	9.22500	104.75547			0.00	0	7,285,000.00
CBL12	On 06/09/2018	Spot Bond	11.24000	103.90188	11.24000	103.87100			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.58085			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.49000	105.03770	11.49000	105.00530			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.09991			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.41500	101.21405	9.41500	101.18874			0.00	0	497,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.02416			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.93000	100.19430	11.93000	100.16223			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.13876			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.44494			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.01871			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	10.15500	75.76580	10.15500	93.24431			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.98000	116.43076	9.98000	116.39978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.83000	112.42756	9.83000	112.39809			503,296,000,000.00	51,200,000	25,600,000.00
CCT03	On 15/03/2025	Spot Bond	9.27000	116.60355	9.27000	116.57484			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59458			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.77500	103.72879	11.77500	103.69654			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.08090			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	100.00000	19.27526	100.00000	19.21508			220,000,000,000.00	2,200,000	222,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.51419			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.89467			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.57025			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68725			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.43804			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.42221			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19904			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18865			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.50587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77587			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.74007			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76247			0.00	0	30,000,000.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20942			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.87000	104.59311	10.87000	104.56269			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.45000	103.15944	8.45000	103.13598			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.07085			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.27328			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.60207			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.60207			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.01342			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.86430	100.00000	20.81375			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.69494	100.00000	20.64481			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910	0.00	0	0.00	0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.21968	0.00	0	0.00	0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.66059	100.00000	66.49910	0.00	0	0.00	0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	67.11773	100.00000	66.95335	0.00	0	0.00	0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.80406	0.00	0	0.00	0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32471	0.00	0	0.00	0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.02681	10.11000	100.00000	0.00	0	0.00	0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32471	0.00	0	0.00	0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.87685	0.00	0	0.00	0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.48819	0.00	0	0.00	0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.47836	0.00	0	0.00	0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.98160	2.76000	112.63168	0.00	0	0.00	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	0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.52042	3.14000	112.62006	0.00	0	0.00	0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.76153	8.25000	102.73896	0.00	0	0.00	0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32471	0.00	0	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32471			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.57366	3.10000	112.21505			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.32903	2.40000	111.98367			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31805			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29987			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.39111			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.41079			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.21000	102.62712	8.21000	102.60455			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.82710			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.82980			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33087			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.34150			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.26000	102.79605	8.26000	102.77333			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.26000	102.79605	8.26000	102.77333			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	8.31000	101.62268	8.31000	101.60008			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25099			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.32001			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.32001			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	60.98154	100.17539	60.83358			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.35098			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.87289			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22915			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.68781			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.73613			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.28389	9.35000	103.25783			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.28389	9.35000	103.25783			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.63400			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.63590			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.16687			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29767			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01809		0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01809		0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01809		0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01809		0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01809		0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02055		0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449		0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449		0.00	7,000,000	7,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449		0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449		0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449		0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02517		0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.26000	104.24792	9.26000	104.22228		0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26604		0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72398		0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21420		0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21420		0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.18437		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25964			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.07452			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30380			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20567			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20420			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20938			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.73245			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.84234			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.77636			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20879			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.28412			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45590			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17699			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.06601			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19835			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.99510			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.61527			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04011			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04011			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03875			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03875			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81833			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.24245			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.30295	100.00000	6.28768			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23482			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.01899			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.74000	93.87507	10.74000	94.23979			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.26000	93.25665	11.26000	95.82963			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.24268			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.99317			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31988			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.33538			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.74641	8.80500	101.46231			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.21005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57045			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22085			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22522			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.24210			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.80600			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12484			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12484			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12484			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23296			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16615			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.89117	100.00000	26.83099			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.89117	100.00000	26.83099			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.08210	7.01000	36.69442			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	140.63279			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00068			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.53500	98.19304	8.53500	125.60355			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.15000	31.30846	8.15000	137.37060			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.15000	31.69388	8.15000	137.67623			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.89852			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.76085			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.82400			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.82400			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22853			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.21200			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21531			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.67560			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21443			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31988			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19279			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.76000	112.10328	8.76000	108.91216			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.01500	100.59289	9.01500	100.56867			0.00	0	6,925,862.00
COJ05	On 05/06/2023	Spot Bond	10.06500	114.12163	10.06500	114.09102			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	8.21000	106.31764	8.21000	106.29427			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500	108.95528	9.65500	108.92736			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.05000	96.45304	10.05000	96.42720			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.88000	97.53372	10.88000	97.50549			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.88000	90.31541	10.88000	90.28927			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.60795			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.64014			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51544			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07508			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.55031			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26591			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51500	91.48706	12.51500	89.65980			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.32466	100.00000	11.28931			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.02573			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15000	96.67162	8.15000	97.65149			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.91048			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.94945			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.94673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95198			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.21000	103.92149	7.21000	103.90118			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.01000	121.67283	7.01000	121.64993			0.00	0	1,400,000.00
DV22	On 07/02/2020	Spot Bond	8.32500	109.39477	8.32500	109.37012		303,030,000,000.00		36,400,000	52,525,854.00
DV23	On 27/02/2023	Spot Bond	8.72000	111.67018	8.72000	111.64385		1,827,712,000,000.00		209,600,000	98,636,485.00
E170	On 01/08/2020	Spot Bond	7.98500	135.01333	7.98500	134.98413		798,500,000.00		100,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.65098			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75008			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81297			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.85449			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.53563			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	105.99980	0.00010	130.35093			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	111.22462	2.32000	111.20365			0.00	0	21,000,000.00
EL29	On 19/11/2029	Spot Bond	2.37000	98.26758	2.37000	98.24893		241,740,000,000.00		102,000,000	186,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.50500	109.85005	9.50500	109.82188			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.40500	110.34980	9.40500	110.32225		37,620,000,000.00		4,000,000	14,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.93000	102.37062	9.93000	102.34367			0.00	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	10.43500	91.58301	10.43500	95.07252			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.75245			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.88075			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59927			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.87543	100.00000	53.74491			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	90.12473	100.00000	89.90861			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	85.81050	100.00000	85.61458			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.29556	3.00000	127.26925			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.17000	103.09145	11.17000	103.06100			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.43857			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.43810			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.83905			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.85000	83.01834	9.85000	97.47176			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.94002			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.86066			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.83650			0.00	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	100.95832			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.92719			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76285			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.79345			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81796			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.76653			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.76987			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.80623			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.65000	104.79267	6.65000	104.77393			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.63000	108.23525	7.63000	108.21311		763,000,000,000.00	100,000,000	253,127,820.00	
ES23	On 25/01/2023	Spot Bond	8.26000	115.70482	8.26000	115.67895			0.00	0	258,284,600.00
ES26	On 02/04/2026	Spot Bond	8.71500	95.35004	8.71500	95.32782		181,272,000,000.00	20,800,000	57,487,444.00	
ES33	On 15/09/2033	Spot Bond	9.16000	87.04605	9.39500	85.16508			0.00	0	972,137,402.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70544			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36615			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.08959			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.96956			0.00	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	0.00000	100.00000	0.00000	100.28240			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.86655	100.00000	11.83779			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.54773	100.00000	11.51975			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88675			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.91867			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.02072			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.07808			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.26000	104.61802	7.26000	104.59775			0.00	0	8,016,700.00
FRB05	On 21/12/2018	Spot Bond	9.33000	96.75619	9.33000	96.73209			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.33338			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33332			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.31017			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.70470			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.13000	103.84592	11.13000	103.81520			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.55801			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	76.56852	100.00000	76.39036			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.37784			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.25000	122.43834	2.25000	123.23657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.17000	131.31107	2.17000	262.13573			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	97.43072	2.87000	141.72051			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.84000	109.64107	2.84000	185.33241			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.42000	116.12359	7.42000	116.10060			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.64874	100.00000	31.57907			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.64874	100.00000	31.57907			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12300	56.04560	8.12300	55.32096			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.77033	9.50400	34.86596			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.52874	9.74000	33.62220			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.31899	100.00000	81.14066			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.70864			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12290			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36617			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.22735			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.09016			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.09016			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.70246			0.00	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	101.07071		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25816		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.33977		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21975		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24399		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27978		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.24854	7.47000	98.00000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.24854	7.47000	100.00000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.33452		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23920		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29422		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31868		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22668		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.44016		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35280		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23482		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19970	6.00000	100.00000		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.27862		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33361			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.25139			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.26879			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.31667			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29335			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33074			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.35136			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.31581			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.30574			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.27313			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.26792			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33820			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33389			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.32213			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33877			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.28614			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.94349	100.09221	10.91696			0.00	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	100.21063			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.35508			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.25670			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.29036			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.99799			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27655			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23799			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.24098			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.21763			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.22172			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.29854			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.32533			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31295			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.21734			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.82827	13.22500	106.47652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.20333			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.20362			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.31427			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.21414			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.69500	86.81139	3.69500	89.97981			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	100.22464			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.22464			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.86466			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	98.41179			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.49639			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	101.49425			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.23881			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.23740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.44729			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.56964			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.20056			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26618			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000	120.01637	3.49000	112.28793			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.24210			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.24476			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.47000	109.47386	3.47000	112.45540			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.88010	98.93738	0.88010	118.34849			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000	106.36417	3.49000	112.28793			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.86001	106.38841	1.86001	121.41314			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.93010	106.92370	1.93010	123.25649			0.00	0	36,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44119			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.82543	100.00000	20.77498			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.43168			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37547			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.76149	4.73000	110.73340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.38246			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20783			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.24037			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32101			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28398			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.27280			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20749			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34748			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20723			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.47534			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.40532			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.13108			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.07607	100.00000	8.05651			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80989			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.71000	102.42829	10.71000	101.56634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75572			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.52000	102.75042	7.52000	101.88330			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53426			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.02606			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19764			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40821			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.54032			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.00000	138.87048	4.00000	138.83806			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70275			0.00	18,000,000	24,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.20790			0.00	0	260,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.80038			0.00	0	200,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.98881			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.94623			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.23717			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.24599			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000	125.88881	2.68000	251.30783			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000	131.20208	2.18000	261.91809			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000	123.63337	2.90000	246.80390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.62000	102.14664	2.62000	119.84617			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.18030			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000	119.76193	2.22000	119.73954			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44531			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59726			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.28745			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.06444			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12967			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.05000	88.13253	3.05000	88.11407			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86444	100.00000	0.86234			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.23090	104.97509	13.19743			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.96469			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.20195	101.07593	17.15987			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.60616	100.44759	9.58280			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.28400			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.68074	100.76967	15.64249			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.11040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.02187			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.35088			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.95917			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.67000	96.33907	2.67000	96.31996			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.00602			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.27194			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000	96.56049	2.41000	102.40361			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.07558			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000	96.20261	2.44000	102.09222			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.71845			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.33699			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000	129.00796	2.38000	326.39246			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.25358			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	50.41868	100.00000	50.26127			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.98500	105.61893	5.98500	105.60202			0.00	0	2,010,000.00
FRX15	On 14/03/2015	Spot Bond	6.46000	106.23261	6.46000	106.21425			0.00	0	13,400,000.00
FRX16	On 15/09/2016	Spot Bond	7.48000	103.80923	7.48000	103.78852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.01500	104.19988	8.01500	104.17763			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19000	111.23453	8.19000	111.21014			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.85500	101.84971	8.85500	101.82573			0.00	0	2,029,000.00
FRX23	On 28/02/2023	Spot Bond	9.79000	89.46203	9.79000	90.00448		1,585,098,900,000.00	161,910,000	57,350,000.00	
FRX24	On 10/12/2024	Spot Bond	9.80000	107.08196	9.80000	107.05396		539,588,000,000.00	55,060,000	19,500,000.00	
FRX31	On 21/02/2031	Spot Bond	10.47500	95.64294	10.47500	95.61596			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29500	80.32694	10.29500	80.30491			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75081			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.65346			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.83747			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.22500	102.91207	9.22500	102.88671			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	130.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90622			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.33524			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.88245			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.88360			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.63872			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.84133			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.76921			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.55201			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.46530			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.32438			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.72789			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.13636			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.16367			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21645			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.02421	100.00000	3.01751			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.28193			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37284			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	100.38280			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.56507			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.39209			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.23683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.56198			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.36042			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.06322			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13711			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.31561			0.00	4,000,000	2,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.32785			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.08326			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09212			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87370			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.16145			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.16145			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	105.38181	100.00000	105.10666			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.31980			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	7.79407	103.54723	7.79407	100.84429			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.22423			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.36964			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.42937			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.14703	103.60570	8.14703	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.30531			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45933			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.51902			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.59760	103.68708	8.59760	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.59287			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.57889			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.62857			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.72828			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	102.12641			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43168			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.59199			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.65497			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.13500	112.64496	8.13500	112.62015			0.00	0	33,785,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.95000	133.73657	1.95000	266.97933			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000	136.83977	1.93000	267.42497			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.37000	102.77480	9.37000	102.74881			0.00	0	12,342,800.00
HWAY35	On 31/07/2035	Spot Bond	9.36500	102.80444	9.36500	102.77846			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000	108.65903	1.80000	108.97392		149,657,400,000.00	81,780,000	990,285,000.00	
I2038	On 31/01/2038	Spot Bond	2.50000	102.05897	2.50000	102.03911		94,735,000,000.00	37,894,000	461,745,000.00	
I2050	On 31/12/2050	Spot Bond	2.62500	102.67306	2.62500	102.65285		360,750,075,000.00	137,428,600	56,448,000.00	
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	7.31000	107.89462	7.31000	107.87357		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.73995		0.00	12,000,000	3,000,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.56003		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35330		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75997		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.91500	103.81350	6.91500	103.79432		0.00	0	650,000.00	
IBL21	On 15/03/2016	Spot Bond	7.81000	106.86742	7.81000	106.84518		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.57500	108.31778	8.57500	108.29307		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	6.84500	102.88902	6.84500	102.87009			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.19817			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.71826			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.85000	109.80540	3.85000	109.78001			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.63000	104.79881	7.63000	104.77713			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.99274			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.05696			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.70001	106.15324	0.70001	126.29329			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000	105.27356	2.22000	123.51625			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.98374			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.38313			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.27500	104.05031	8.27500	104.02726			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.40812			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00725			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.80364			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76000	96.98781	8.76000	96.96509			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.22500	93.82424	9.22500	93.80086			0.00	0	144,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.37500	84.12045	8.37500	97.77423			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00199	100.00000	0.00198			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.00350	5.00000	100.98987			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.00350	5.00000	100.98987			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.09528	5.00000	102.08135			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.00350	5.00000	100.98987			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.19089	4.00000	101.18000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.92695			0.00	139,750,000	55,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.87125			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.31000	110.71649	9.31000	110.68896			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00015			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00015			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.94009			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.61848	100.00000	7.60002			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.04090			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.64830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.43851			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.31000	101.97917	9.31000	101.95395			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54777			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.73173			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.92718			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.28846			0.00	6,200,000	3,100,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.19535	100.00000	4.18134			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.17831	5.40000	99.16376			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.07655	5.40000	99.06203			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.86334	5.45000	98.77586			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.74673	5.45000	98.65945			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	95.01188	5.25000	99.91377			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315		31,500,000,000.00	0.00	6,000,000	6,000,000.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.48960	5.35000	99.40263			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.38815	5.35000	99.30135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	5.35000	99.28690	5.35000	99.20028			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.96561	5.45000	98.87794			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		5,000,000,000,000.00	50,000,000	50,000,000.00	
IND341	On 08/10/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93631			0.00	13,000,000	13,000,000.00
INF073	On 30/07/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99992			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.01928	102.52437	11.01928	101.46946			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.01928	100.02559	11.01928	99.98018			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14837			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.54873			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.14550			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.58537	6.50000	101.56762			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.04873			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49890			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.82958	100.00000	22.77427			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.63339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.63339			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.74077			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84839			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.40994			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49248			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.52043			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.35020			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35279			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.29653			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18629			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.17178			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.23362			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16712			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.25036			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.49248			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29726			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.15888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.04795			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.04795			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.43636			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.67399	100.00000	61.52458			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.94570			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		20,300,000,000,000.00	203,000,000	201,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.56206			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.38172			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41323			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.43428			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.32000	103.43184	8.32000	103.40880			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.98000	103.77889	6.98000	103.75954			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.56679			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82500	105.84235	8.82500	105.81752			0.00	0	14,482,600.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.93090			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.80172			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15158			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.49000	103.94415	8.49000	103.92054			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.52008			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.53659			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000	97.00000	3.31000	113.80560		4,965,000,000.00	1,500,000	1,500,000.00	
IV019	On 31/03/2028	Spot Bond	4.05000	91.70958	4.05000	123.16471			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51621			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.97974			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.69616			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.68975			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.39753			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.07837			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.15699			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	88.29243	3.80000	89.04292			0.00	0	2,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.80000	88.21882	3.80000	94.85128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.43869			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.63906			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.31108			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.83000	109.16577	11.83000	109.13168			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.50740			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.05000	90.73631	4.05000	123.16471			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.97124	5.25000	99.88506			0.00	0	0.00
IVA328	On 11/07/2013	Spot Bond	100.00000	97.59358	100.00000	100.00000		16,000,000,000,000.00	160,000,000	160,000,000.00	
IVA330	On 25/07/2013	Spot Bond	5.25000	99.67027	5.25000	99.58461			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.56220	5.35000	99.47510			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.46060	5.35000	99.37367			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.35920	5.35000	99.27246			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.25801	5.35000	99.17144			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.15703	5.35000	99.07064			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.03878	5.45000	98.95098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	5.45000	98.93637	5.45000	98.84875			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.83416	5.45000	98.74673		27,250,000,000.00	5,000,000	2,000,000.00	
IVA339	On 26/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		23,000,000,000,000.00	230,000,000	230,000,000.00	
IVA341	On 10/10/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.92717			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.95796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.15457			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.16331			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08586			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.95105			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23158			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00756			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.96479			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.82378			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.73204			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70084			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78116			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.55750			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93620			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99063			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	89.53771	100.00000	89.32039			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.89995	100.00000	59.75325			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.62204	100.00000	56.48487			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	56.60289	100.00000	56.42617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		54.77186	100.00000	54.66795			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.18356			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.53421	100.00000	9.51111			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		30.91459	100.00000	30.83888			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.43414			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.51111	100.00000	9.48807			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.51398			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		38.53017	100.00000	38.40988			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.59286			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.38531			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.53000		142.94089	8.53000	142.90844			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.58178			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.60390			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.92500		98.68491	8.92500	98.66112			0.00	0	1,995,000.00
LGL03	On 03/04/2018	Spot Bond	8.97500		65.87680	8.97500	96.75881			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		100.85627	8.00000	100.83477			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.49723			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	11.56000	98.75224	11.56000	98.72192			0.00	0	9,862,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.54542			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93612			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.85153			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.85248			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.65660			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.40228			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.98919			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.45524			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.93983			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.88621			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.30143			0.00	20,000,000	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.35233			0.00	40,000,000	6,500,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.26503			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.37611			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24555			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.23172			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.03896	100.00000	63.88212			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.96707	100.00000	60.81937			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.95359	100.00000	64.79451			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.64794	100.00000	34.56401			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.89930	100.00000	29.82686			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.48640	100.00000	21.43435			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783		2,000,000,000,000.00	20,000,000	20,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.68000	103.46660	8.68000	103.44259			0.00	0	167,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35448			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30117			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32780			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.48725			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.49877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.55632			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.26647			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.43402			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.06000	103.53731	8.06000	103.51496			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.75000	102.46011	8.75000	102.43587			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48000	102.96744	9.48000	102.94109			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.27000	104.50295	6.27000	104.48533			0.00	0	11,638,300.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.18415			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.19158			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.57500	103.46599	9.57500	103.43938			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.46000	104.57688	7.46000	104.55607			0.00	0	24,638,597.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.57545			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.98500	100.10652	8.98500	100.08248			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.55022			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.68500	100.07728	8.68500	100.05403			0.00	0	2,699,000.00
MTN02	On 13/07/2014	Spot Bond	6.75000	108.14999	6.75000	108.13015			0.00	0	138,771,065.00
MTN03	On 13/07/2015	Spot Bond	7.51000	107.81533	7.51000	107.79337			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.63000	109.76734	8.63000	109.74173			0.00	0	1,101,300.00

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	6.22500	101.85030	6.22500	101.83327			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.88717			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.64739			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.57804	100.00000	6.56211			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17427	100.00000	0.17385			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.88727	100.00000	6.87059			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.97161	100.00000	6.95472			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.40740	100.89771	6.39176			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.49244	100.61875	6.47663			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	100.77258			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.78039			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.79994			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.81307			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.82740			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.84041			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.84677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.92522			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.01644			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17427	100.00000	0.17385			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17427	100.00000	0.17385			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.90000	96.95755	8.90000	96.93461			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.57134			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.47929			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.86107			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.55805			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.08731			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.61745			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.51000	109.17172	7.51000	109.14985		15,020,000,000.00	2,000,000		4,193,787.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.66372			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.93000	115.03350	8.93000	115.00618			0.00	0	1,043,900.00
NBK4	On 28/10/2024	Spot Bond	10.70500	31.61416	10.70500	31.60535			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.56000	105.43784	7.56000	105.41647			0.00	0	9,596,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.37952			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.45908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On 24/03/2014	Spot Bond	6.70500	103.44119	6.70500	103.42265			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50827			0.00	0	20,650,000.00
NBK9A	On 23/03/2016	Spot Bond	7.76000	106.41053	7.76000	106.38851			0.00	0	119,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12306			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	100.68333			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.05754			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.86873			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.51415			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53444			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.70162			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.50397			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.24632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.36503			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.18023			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57109			0.00	17,000,000	8,500,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.72646			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54598			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71270			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46725			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.96539			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.90325			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20118			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18932			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.85454			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18204			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17872			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.17857			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.26000	107.55834	8.26000	107.53468			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.53000	103.66355	5.53000	103.64803			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.53000	104.90627	6.53000	104.88766			0.00	0	832,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89812			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.07500	113.25019	12.07500	113.21411			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.58947			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.63491			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	157.61156	2.19000	157.58233			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.62500	107.87133	8.62500	107.84617			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.30522			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28366			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28366			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.25500	106.95941	9.25500	107.08986			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.69983			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.11365			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66300			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.65641			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.68360			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.45500	106.94626	9.45500	108.19140			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.71079			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.68365			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.69989			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.65500	106.93340	9.65500	107.05854			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.75422			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.72166			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.71074			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.91652			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.85050			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.73245			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500	135.06000	3.92500	135.02868			0.00	0	31,100,000.00
NRA014	On 30/04/2014	Spot Bond	6.76000	105.46576	6.76000	105.44671			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.42000	117.43165	8.42000	117.40520			0.00	0	8,266,000.00
NRA022	On 31/10/2022	Spot Bond	8.73500	124.18312	8.73500	124.15427			0.00	0	7,668,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	164.40238	2.08500	164.37237			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.21000	125.81922	9.21000	125.78827			0.00	0	3,146,664.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.35386			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.31751			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.47342			0.00	0	1,060,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.10239			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03473			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.99172			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12996			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.71600			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.92427			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.68845	100.00000	16.64802			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.35445	100.00000	22.29970			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.40648	100.00000	22.35160			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.43770	100.00000	22.38274			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.18692	100.00000	23.13014			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	24.01939	100.00000	23.96057			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.22234	100.00000	29.15078			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.54000	106.63845	6.54000	106.61970			0.00	0	2,045,844.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.40519	100.00000	6.38967			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.80000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.22754	100.00000	32.14862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.23828	100.00000	9.21590			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.17209			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.28785			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	93.06181	100.00000	92.83810			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75721			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56737			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.04928			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.81224			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.21073			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.20691			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.38021			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.23329			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.21942			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.21144			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22944			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24665			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22981			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.21976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26140			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24194			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.22947			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62429			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.67654			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.70005			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.75228			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.97676			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.02893			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83548			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22918			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.31000	112.18407	6.31000	112.16513			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.15000	92.96766	6.15000	92.95236			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.95000	37.82634	7.95000	37.81829			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	6.10000	119.02033	6.31000	118.53299		115,240,028,800,000.00	891,808,000	9,808,824,596.00	
R158	On 15/09/2015	Spot Bond	6.31000	118.55300	6.31000	112.16513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.21000	87.39129	6.21000	87.37677			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31000	124.53830	6.31000	124.51728			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.14000	82.38602	6.14000	82.37248			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.48000	104.52919	5.48000	104.51357			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.88500	121.77200	8.13000	119.47011		105,642,993,450,000.00	397,970,000	3,862,510,000.00	
R187P	On 21/12/2026	Spot Bond	7.87000	35.35399	7.87000	35.34653			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.79000	33.09426	7.79000	33.08735			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	273.11816	1.68000	273.07131		36,905,798,160.00	21,967,737	209,820,092.00	
R201	On 21/12/2014	Spot Bond	5.60500	104.63864	5.78000	104.37176		252,225,000,000.00	45,000,000	1,153,316,673.00	
R202	On 07/12/2033	Spot Bond	2.33000	200.10993	2.35000	199.46745		335,300,980,000.00	143,906,000	1,577,171,716.00	
R2023	On 28/02/2023	Spot Bond	7.59500	103.64327	7.85000	101.90511		29,453,349,240,000.00	877,992,000	5,306,830,000.00	
R203	On 15/09/2017	Spot Bond	6.88500	107.33670	7.12500	106.43151		33,468,522,030,000.00	861,078,000	8,448,287,000.00	
R204	On 21/12/2018	Spot Bond	7.09000	104.30384	7.33000	103.19128		14,342,706,992,000.00	022,948,800	6,318,972,635.00	
R2048	On 28/02/2048	Spot Bond	8.94000	100.90453	8.94000	100.88056		19,474,002,000,000.00	178,300,000	3,974,308,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.17054	100.00000	54.03932			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.31000	104.61959	5.42500	104.54346		984,054,510,000.00	185,321,000	2,290,495,947.00	
R207	On 15/01/2020	Spot Bond	7.33500	102.92511	7.57500	101.68790		12,706,816,590,000.00	732,354,000	4,165,078,105.00	
R208	On 31/03/2021	Spot Bond	7.41500	97.83399	7.65500	96.46404		38,605,814,752,530.00	206,448,382	0,536,907,166.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.56000	78.59574	8.79500	76.70150			33,167,046,628,800.00	874,654,980	9,372,656,572.00
R210	On 31/03/2028	Spot Bond	2.15000	154.68184	2.15000	154.65332			439,158,436,700.00	204,259,738	530,672,538.00
R211	On 31/01/2017	Spot Bond	0.00000	117.60580	0.00010	129.34966			0.00	6,000,000	142,243,997.00
R212	On 31/01/2022	Spot Bond	1.60000	129.48430	1.65000	128.97082			73,122,502,400.00	45,701,564	1,098,280,024.00
R213	On 28/02/2031	Spot Bond	8.40000	89.57247	8.63500	87.64141			23,862,350,400,000.00	840,756,000	5,906,257,410.00
R214	On 28/02/2041	Spot Bond	8.87000	77.87724	8.87000	77.85888			48,115,465,169,100.00	424,516,930	8,071,769,000.00
R224C	On 15/09/2013	Spot Bond	5.54000	98.87446	5.54000	98.85962			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.64000	96.16111	5.64000	96.14658			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.75000	93.40340	5.75000	93.38902			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.37000	89.86696	6.37000	89.85165			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.21000	87.39129	6.21000	87.37677			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.13000	84.93755	6.13000	84.92361			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.14000	82.38602	6.14000	82.37248			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.81500	97.33287	5.81500	97.31778			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.83500	94.57411	5.83500	94.55925			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.78500	91.95878	5.78500	91.94446			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.28000	88.53166	6.28000	88.51670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.15000	86.10412	6.15000	86.08987			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.13000	83.58356	6.13000	83.56977			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.19000	80.93428	6.19000	80.92080			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.10000	75.80709	7.10000	75.79264			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.15000	73.05038	7.15000	73.03636			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.33500	69.90593	7.33500	69.89217			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.31500	67.50403	7.31500	67.49078			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.29500	65.19725	7.29500	65.18448			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.28500	62.94214	7.28500	62.92984			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.53500	59.71817	7.53500	59.70610			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.51500	57.63289	7.51500	57.62128			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.57500	55.29039	7.57500	55.27916			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.54500	53.40328	7.54500	53.39248			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.51500	51.59551	7.51500	51.58511			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.48500	49.86337	7.48500	49.85336			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.44500	48.24970	7.44500	48.24006			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.40500	46.70629	7.40500	46.69701			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.07000	41.98404	8.07000	41.97497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.03000	40.53407	8.03000	40.52535			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.99000	39.14926	7.99000	39.14088			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.95000	37.82634	7.95000	37.81829			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.91000	36.56222	7.91000	36.55448			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.87000	35.35399	7.87000	35.34653			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.83000	34.19887	7.83000	34.19169			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.79000	33.09426	7.79000	33.08735			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.35089			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.51417			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.86524			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74997			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.91587			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.08046	100.00000	12.05120			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.44555			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36811			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.38348			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.44221			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.36329			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.05042			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.36584			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12502			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	87.16386	100.00000	86.96209			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10976			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.36541			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35798			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.75788			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95482			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.57578			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.04918			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21544			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68826			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.50361			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	101.96215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.91222			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.70359			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.70359			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.54022			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.78808			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.38479			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.82533			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.10542			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.11874			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.54873			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.41782			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.63303	12.35000	107.59741			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.45321			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	101.90433			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.11530	100.00000	13.08353			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.11530	100.00000	13.08353			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.42147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66351			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.14331	100.00000	56.00730			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.77820			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.33159	5.25000	102.31694			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.99834	100.00000	0.99594			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.78821	100.00000	6.77158			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.00811	100.00000	9.98387			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.76298	100.00000	11.67580			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.74479			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.55819			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95500	107.54810	8.95500	107.52237		13,481,752,500,000.00	505,500,000	500,039,135.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.20415			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.61000	110.57488	7.61000	110.55244			0.00	0	30,010,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.76193			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.17500	102.53186	9.17500	102.50673			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.34994			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.25808			0.00	5,000,000	24,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.23474			0.00	167,000,000	59,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.39486			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.36729			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.61000	104.50705	7.61000	104.48584			0.00	0	11,928,896.00
SBK9	On 10/04/2018	Spot Bond	8.93000	99.85845	8.93000	99.83461			0.00	0	4,865,885.00
SBK11	On 09/04/2014	Spot Bond	1.60000	132.48499	1.60000	132.46253			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.77857			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.77000	115.37152	7.77000	115.34762			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.63000	115.67156	7.63000	115.64802			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.56000	115.82197	7.56000	115.79862			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.52500	101.46803	8.52500	101.44502			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.70500	115.51069	7.70500	115.48696			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67000	115.58573	7.67000	115.56209			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23156			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.35219			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.15982			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.96381			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.96018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	92.88681	100.00000	92.65633			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.17500	104.99053	8.17500	104.96768			0.00	0	1,300,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.93312			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.72659			0.00	5,000,000	5,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.12760			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.76908	100.00000	1.76517			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.13238			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30500	105.09579	9.30500	105.06968		27,915,000,000.00		3,000,000	1,500,000.00
SBS20	On 15/05/2026	Spot Bond	9.78000	103.24068	9.78000	103.21390			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.94394			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.18484			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.01373			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.70025			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82000	101.15015	8.82000	101.12643			0.00	0	2,431,000.00
SBS3	On 25/05/2026	Spot Bond	8.83000	96.03862	8.83000	96.01607			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.35500	96.76297	9.35500	96.73893			0.00	0	576,000.00
SBS9	On 07/07/2016	Spot Bond	7.49000	110.27481	7.49000	110.25241			0.00	0	20,400.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.83986	0.70000	122.82204		2,240,000,000.00		3,200,000	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.21000	130.87577	2.21000	261.26646			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.40255	0.70001	126.29329			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	105.51000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.72898	100.00000	5.71510			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.44655	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.43980	1.27001	123.86695			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.58537	6.50000	101.56762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23530			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05286			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23605			0.00	0	20,500,000.00
SHS05	On 29/06/2017	Spot Bond	9.22500	98.51345	9.22500	98.48918			0.00	0	609,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.11612			0.00	0	25,093,100.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.84097			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.17999			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16212			0.00	5,500,000	5,500,000.00
SHS10	On 28/07/2014	Spot Bond	100.00000	36.99774	100.00000	36.64465		20,000,000,000,000.00	200,000,000	200,000,000.00	
SLI1	On 15/08/2013	Spot Bond	5.44500	104.08679	5.44500	104.07137			0.00	0	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.61000	109.17906	7.61000	109.15654			0.00	0	8,442,300.00
SMF1	On 27/06/2013	Spot Bond	6.92500	102.25860	6.92500	102.25860			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.57500	101.29552	8.57500	101.27242			0.00	0	18,697,700.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87560			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.73405			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.91485			0.00	10,000,000	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.73969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.42500	103.22971	8.42500	103.20644			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.66718			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32826			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38443			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.33500	95.36637	9.33500	95.34260			0.00	0	34,742,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.54581			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02924			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.29202			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.26300	88.02008	9.26300	87.99831			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.32500	87.71302	9.32500	87.69119			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.02500	102.62858	7.02500	102.60922			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.83500	95.61518	8.83500	95.59234			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24980			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.30500	102.23147	8.30500	102.20887			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.21000	116.57802	7.21000	116.55558			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	100.59576	2.55000	100.95961			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.28000	98.96766	8.28000	99.00196			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27958			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.28062			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.17791			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.14854			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.98712			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.86077			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.66809			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.57638			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.78398			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.94605			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.64005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59629			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.49395			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.38065			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.36658			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.33740			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.35077			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29189			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.87000	114.68489	6.87000	114.66373			0.00	0	272,279.00
SZ25	On 30/09/2025	Spot Bond	8.69000	104.57154	8.69000	104.54723			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.19035	100.00000	54.06908			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.30100	100.00000	43.19495			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.47849	100.00000	15.44098			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.63500	103.23446	6.63500	103.21615			0.00	0	62,600.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21663			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.60508			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.98514			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.49134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24368			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.03438			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56000	106.78886	7.56000	106.76697			0.00	0	530,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.40542			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.72008			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.76472			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.30762			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.34792			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.56283	7.83000	103.54087			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28545			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33582			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.17689			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.28545			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33582			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.23889	7.16000	103.21843			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.43454			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42649			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.61975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59359			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.38308			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.29282			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34801			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94684	101.06155	6.92967			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.27739			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.53792			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.45870			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.53924			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.39110			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28940			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.31770			0.00	0	1,060,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33791			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.31770			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.33791			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.34801			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33791			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44903			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.44903			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44903			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.61062			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.65100			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.60052			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.40745			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.45782			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.43767			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.11057			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.26000	108.10551	8.26000	108.08160			0.00	0	929,300.00
TL20	On 22/02/2020	Spot Bond	7.75000	93.25704	7.75000	93.21307			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.06500	105.50382	8.06500	105.48116			0.00	0	996,661,099.00
TN20	On 17/09/2020	Spot Bond	8.64500	112.82616	8.64500	112.80022		188,547,450,000.00	21,810,000	248,318,273.00	
TN23	On 06/11/2023	Spot Bond	8.86500	114.57736	8.86500	114.55036			0.00	0	118,245,066.00
TN25	On 19/08/2025	Spot Bond	9.12000	106.22414	9.12000	106.19798			0.00	0	240,093,000.00
TN27	On 14/11/2027	Spot Bond	9.18500	98.91668	9.18500	98.89255		18,370,000,000.00	2,000,000	37,643,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04423			0.00	4,000,000	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.82289			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.84192			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.86625			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.86871			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.98855			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23694			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.93679			0.00	15,000,000	15,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.93414			0.00	20,000,000	5,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.93252			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	10.02586			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.45626			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.75241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.43623			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.73830			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.25546			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.64702			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.07322			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.43781			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.14099			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	150,000,000.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26925			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21089			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18171			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12336			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10877			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.07959			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02507			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06900			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78781			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67110			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59815			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57282			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.24178			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81205			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.08364			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70290			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.05500	112.47583	9.05500	112.44876			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.00562			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47916			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.85053			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.46500	105.47856	9.46500	105.45205			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	92.68886	100.00000	92.46000			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	92.25849	100.00000	92.04141			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	92.82549	100.00000	92.59629			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.04485			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04393			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.95300			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.98812			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.98966			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.04960			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.05129			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49808			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	133.66000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.67000	116.29953	6.67000	116.27880			0.00	0	93,203,569.00
WS05	On 01/08/2018	Spot Bond	0.31000	246.53557	0.31000	246.50242		109,554,000.00	353,400	55,035,700.00	
WSP1	On 28/05/2015	Spot Bond	6.71000	104.87644	6.71000	104.85764			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63000	105.39530	7.63000	105.37386			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.88500	106.02667	7.88500	106.00440			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.20000	104.99695	8.20000	104.97403			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19500	105.45899	8.19500	105.43599			0.00	0	14,000,001.00
Z006	On 31/08/2013	Spot Bond	5.75500	99.06284	5.75500	99.04737			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.81500	97.65085	5.81500	97.63567			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.26000	88.43118	6.26000	88.41637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.80500	95.82150	5.80500	95.80652			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.81500	94.45854	5.81500	94.44383			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.19000	86.92904	6.19000	86.91456			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.79500	92.25933	5.79500	92.24501			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.26000	88.41637	6.26000	88.40156			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.27500	64.00399	7.27500	63.99156			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.13271	100.00000	11.11159			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04483	100.00000	0.04474			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.13271	100.00000	11.11159			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.82914	100.00000	29.77255			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.51671	100.00000	30.45881			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.60859	100.00000	28.55432			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.60859	100.00000	28.55432			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.12713	100.00000	27.07566			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.12713	100.00000	27.07566			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.67358	100.00000	25.62487			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.67358	100.00000	25.62487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On 20/07/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.77864	100.00000	22.73542			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.77864	100.00000	22.73542			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.28704	100.00000	20.24855			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.07994	100.00000	12.05702			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.41097	100.00000	11.38932			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>583,652,530,658,690.00</b>	<b>,992,569,131</b>	<b>111 737 930 508.00</b>	
<b>Grand Total:</b>								<b>3,653,948,917,882.00</b>	<b>192,651,575</b>	<b>11 740 067 887.00</b>	