



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 16/09/2013	Foreign Exchange Future	10.18400	10.18400	10.20640	10.20640		18.64	363,120,704.00	35,656	660,926.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,398.36660	1.39837	1,421.22460	1.42122	1,398.367	17.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	14.36660	0.01437	14.82460	0.01482	14.367	17.90	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,350.26080	1.35026	1,373.14020	1.37314	1,350.261	17.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	16.26080	0.01626	16.74020	0.01674	16.261	17.76	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,021.40510	1.02141	1,044.31230	1.04431	1,021.405	16.76	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	37.40510	0.03741	37.91230	0.03791	37.405	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	934.56050	0.93456	957.25060	0.95725	934.561	16.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	50.56050	0.05056	50.85060	0.05085	50.561	16.85	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,446.67770	1.44668	1,469.51340	1.46951	1,446.678	18.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	12.67770	0.01268	13.11340	0.01311	12.678	18.04	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	850.97100	0.85097	873.32210	0.87332	850.971	16.95	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	66.97100	0.06697	66.92210	0.06692	66.971	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	771.01890	0.77102	792.89630	0.79290	771.019	17.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	87.01890	0.08702	86.49630	0.08650	87.019	17.04	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,207.41000	1.20741	1,230.33470	1.23033	1,207.410	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	23.41000	0.02341	23.93470	0.02393	23.410	17.33	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	665.86450		0.66586	686.83760	0.68684	665.864	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	121.86450		0.12186	120.43760	0.12044	121.865	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	658.67540		0.65868	679.57300	0.67957	658.675	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	124.67540		0.12468	123.17300	0.12317	124.675	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	892.33500		0.89234	914.87170	0.91487	892.335	16.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	58.33500		0.05833	58.47170	0.05847	58.335	16.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	623.39760		0.62340	643.89760	0.64390	623.398	17.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	139.39760		0.13940	137.49760	0.13750	139.398	17.23	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	590.79090		0.59079	610.85570	0.61086	590.791	17.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	156.79090		0.15679	154.45570	0.15446	156.791	17.37	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	732.52010		0.73252	754.10740	0.75411	732.520	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	98.52010		0.09852	97.70740	0.09771	98.520	17.09	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	529.38770		0.52939	548.49210	0.54849	529.388	17.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	195.38770		0.19539	192.09210	0.19209	195.388	17.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	500.58380		0.50058	519.16870	0.51917	500.584	17.80	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	216.58380		0.21658	212.76870	0.21277	216.584	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	651.53060		0.65153	672.35120	0.67235	651.531	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	127.53060		0.12753	125.95120	0.12595	127.531	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	416.75320		0.41675	433.54200	0.43354	416.753	18.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	292.75320		0.29275	287.14200	0.28714	292.753	18.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	397.73110		0.39773	414.04700	0.41405	397.731	18.36	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	313.73110		0.31373	307.64700	0.30765	313.731	18.36	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	559.45640		0.55946	579.05510	0.57906	559.456	17.52	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	175.45640		0.17546	172.65510	0.17266	175.456	17.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	353.41320		0.35341	368.52910	0.36853	353.413	18.64	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	369.41320		0.36941	362.12910	0.36213	369.413	18.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	325.90080		0.32590	340.25720	0.34026	325.901	18.89	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	411.90080		0.41190	403.85720	0.40386	411.901	18.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	446.71970	0.44672	464.20240	0.46420	446.720	18.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	262.71970	0.26272	257.80240	0.25780	262.720	18.08	1,970,397.75	7,500	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	307.51870	0.30752	321.33390	0.32133	307.519	19.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	443.51870	0.44352	434.93390	0.43493	443.519	19.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	280.18710	0.28019	293.14770	0.29315	280.187	19.33	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	496.18710	0.49619	486.74770	0.48675	496.187	19.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	388.50170	0.38850	404.57980	0.40458	388.502	18.42	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	324.50170	0.32450	318.17980	0.31818	324.502	18.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	222.01650	0.22202	232.94200	0.23294	222.017	20.03	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	638.01650	0.63802	626.54200	0.62654	638.017	20.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	209.51200	0.20951	219.95600	0.21996	209.512	20.20	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	675.51200	0.67551	663.55600	0.66356	675.512	20.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	314.74810	0.31475	328.78000	0.32878	314.748	18.99	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	430.74810	0.43075	422.38000	0.42238	430.748	18.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	186.89650	0.18690	196.44590	0.19645	186.897	20.56	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	752.89650	0.75290	740.04590	0.74005	752.896	20.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	176.70080	0.17670	185.83580	0.18584	176.701	20.75	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	792.70080	0.79270	779.43580	0.77944	792.701	20.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	249.38840	0.24939	261.31170	0.26131	249.388	19.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	565.38840	0.56539	554.91170	0.55491	565.388	19.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	103.00330	0.10300	108.82360	0.10882	103.003	22.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,219.00330	1.21900	1,202.42360	1.20242	1,219.003	22.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	76.25340	0.07625	80.77610	0.08078	76.253	23.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,492.25340	1.49225	1,474.37610	1.47438	1,492.253	23.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	197.73910	0.19774	207.71680	0.20772	197.739	20.37	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	713.73910	0.71374	701.31680	0.70132	713.739	20.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	42.60360	0.04260	45.30230	0.04530	42.604	26.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,108.60360	2.10860	2,088.90230	2.08890	2,108.604	26.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	38.96790		0.03897	41.58030	0.04158	38.968	27.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,354.96790		2.35497	2,335.18030	2.33518	2,354.968	27.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	141.67230		0.14167	149.29660	0.14930	141.672	21.49	1,062,542.25	7,500	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	957.67230		0.95767	942.89660	0.94290	957.672	21.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,690.66710		1.69067	1,713.38150	1.71338	1,690.667	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.66710		0.00667	6.98150	0.00698	6.667	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,495.17450		1.49517	1,517.98650	1.51799	1,495.175	18.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.17450		0.01117	11.58650	0.01159	11.175	18.18	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	57.58540		0.05759	61.12720	0.06113	57.585	24.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,773.58540		1.77359	1,754.72720	1.75473	1,773.585	24.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,884.45610		2.88446	2,906.90130	2.90690	2,884.456	23.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.45610		0.00046	0.50130	0.00050	0.456	23.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.31200		10.31200	10.33430	10.33430		18.39	18,468,792.00	1,791	81,747.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,444.24190		1.44424	1,462.70340	1.46270	1,444.242	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	60.14190		0.06014	56.30340	0.05630	60.142	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,399.44390		1.39944	1,417.70630	1.41771	1,399.444	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	65.34390		0.06534	61.30630	0.06131	65.344	17.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,355.02460		1.35502	1,373.08230	1.37308	1,355.025	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	70.92460		0.07092	66.68230	0.06668	70.925	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,205.32420		1.20532	1,222.64030	1.22264	1,205.324	16.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	93.32420		0.09332	88.34030	0.08834	93.324	16.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,469.39570		1.46940	1,487.96560	1.48797	1,469.396	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	57.39570		0.05740	53.66560	0.05367	57.396	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	899.77550		0.89978	913.92450	0.91392	899.776	16.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	187.77550		0.18778	179.62450	0.17962	187.775	16.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	838.39290		0.83839	851.72120	0.85172	838.393	16.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	216.39290		0.21639	207.42120	0.20742	216.393	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,379.76220		1.37976	1,397.93580	1.39794	1,379.762	17.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	67.76220		0.06776	63.63580	0.06364	67.762	17.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	767.04920		0.76705	779.35890	0.77936	767.049	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	255.04920		0.25505	245.05890	0.24506	255.049	17.02	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	738.53830		0.73854	750.36160	0.75036	738.538	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	276.53830		0.27654	266.06160	0.26606	276.538	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	935.02590		0.93503	949.62070	0.94962	935.026	16.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	173.02590		0.17303	165.32070	0.16532	173.026	16.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	610.13870		0.61014	619.63240	0.61963	610.139	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	398.13870		0.39814	385.33240	0.38533	398.139	17.84	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	535.44640		0.53545	543.48550	0.54349	535.446	18.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	493.44640		0.49345	479.18550	0.47919	493.446	18.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	831.73670		0.83174	844.97470	0.84497	831.737	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	219.73670		0.21974	210.67470	0.21067	219.737	16.95	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	484.82120		0.48482	491.77510	0.49178	484.821	18.67	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	572.82120		0.57282	557.47510	0.55748	572.821	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	432.69080		0.43269	438.47450	0.43847	432.691	19.09	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	670.69080		0.67069	654.17450	0.65417	670.691	19.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	658.74800		0.65875	669.15370	0.66915	658.748	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	346.74800		0.34675	334.85370	0.33485	346.748	17.57	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	358.95700		0.35896	363.04110	0.36304	358.957	19.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	846.95700		0.84696	828.74110	0.82874	846.957	19.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	310.82960		0.31083	313.83950	0.31384	310.830	20.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	998.82960		0.99883	979.53950	0.97954	998.830	20.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	523.25190		0.52325	531.04740	0.53105	523.252	18.39	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	511.25190		0.51125	496.74740	0.49675	511.252	18.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	244.07810		0.24408	245.62130	0.24562	244.078	21.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,282.07810		1.28208	1,261.32130	1.26132	1,282.078	21.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	220.63040		0.22063	221.69000	0.22169	220.630	21.83	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	1,408.63040		1.40863	1,387.39000	1.38739	1,408.630	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	386.61870		0.38662	391.34120	0.39134	386.619	19.51	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	774.61870		0.77462	757.04120	0.75704	774.619	19.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	160.71030		0.16071	160.60800	0.16061	160.710	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,848.71030		1.84871	1,826.30800	1.82631	1,848.710	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	131.22370		0.13122	130.61570	0.13062	131.224	24.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,169.22370		2.16922	2,146.31570	2.14632	2,169.224	24.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	270.26330		0.27026	272.37630	0.27238	270.263	20.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,158.26330		1.15826	1,138.07630	1.13808	1,158.263	20.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,606.40200		1.60640	1,625.52480	1.62552	1,606.402	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	44.40200		0.04440	41.22480	0.04122	44.402	17.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	127.09480		0.12709	126.22810	0.12623	127.095	25.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,315.09480		2.31509	2,291.92810	2.29193	2,315.095	25.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	193.63900		0.19364	194.15680	0.19416	193.639	22.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,581.63900		1.58164	1,559.85680	1.55986	1,581.639	22.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,916.01650		2.91602	2,938.26120	2.93826	2,916.017	20.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.01650		0.00402	3.96120	0.00396	4.016	20.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,323.59540		2.32360	2,344.99110	2.34499	2,323.595	19.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.59540		0.01160	10.69110	0.01069	11.595	19.06	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.45200		10.45200	10.47540	10.47540		18.48	0.00	0	33,743.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,093.00680		1.09301	1,110.55050	1.11055	1,093.007	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	241.00680		0.24101	235.15050	0.23515	241.007	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	996.62520		0.99663	1,013.59890	1.01360	996.625	16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	294.62520		0.29463	288.19890	0.28820	294.625	16.89	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,350.90710		1.35091	1,372.14430	1.37214	1,350.907	16.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	148.90710		0.14891	146.74430	0.14674	148.907	16.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,099.66770		1.09967	1,117.24840	1.11725	1,099.668	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	237.66770		0.23767	231.84840	0.23185	237.668	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 17/03/2014	Foreign Exchange Future	11.00	Call	479.70170		0.47970	486.62770	0.48663	479.702	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,027.70170		1.02770	1,011.22770	1.01123	1,027.702	19.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,086.37790		1.08638	1,103.88440	1.10388	1,086.378	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	244.37790		0.24438	238.48440	0.23848	244.378	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,028.02370		1.02802	1,045.18500	1.04519	1,028.024	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	276.02370		0.27602	269.78500	0.26979	276.024	16.83	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	367.95680		0.36796	372.30330	0.37230	367.957	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,415.95680		1.41596	1,396.90330	1.39690	1,415.957	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	637.81120		0.63781	648.11650	0.64812	637.811	18.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	685.81120		0.68581	672.71650	0.67272	685.811	18.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	584.67990		0.58468	593.93710	0.59394	584.680	18.96	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	782.67990		0.78268	768.53710	0.76854	782.680	18.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	255.62610		0.25563	257.53840	0.25754	255.626	22.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,053.62610		2.05363	2,032.13840	2.03214	2,053.626	22.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	442.07830		0.44208	448.06970	0.44807	442.078	20.17	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,140.07830		1.14008	1,122.66970	1.12267	1,140.078	20.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	419.05970		0.41906	424.54570	0.42455	419.060	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,217.05970		1.21706	1,199.14570	1.19915	1,217.060	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	218.31980		0.21832	216.52600	0.21653	218.320	24.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,466.31980		2.46632	2,441.12600	2.44113	2,466.320	24.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	324.10270		0.32410	327.60630	0.32761	324.103	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,622.10270		1.62210	1,602.20630	1.60221	1,622.103	21.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	287.02680		0.28703	289.67050	0.28967	287.027	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,835.02680		1.83503	1,814.27050	1.81427	1,835.027	22.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,285.26280		2.28526	2,307.90710	2.30791	2,285.263	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	33.26280		0.03326	32.50710	0.03251	33.263	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,821.73450		1.82173	1,843.34120	1.84334	1,821.735	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	69.73450		0.06973	67.94120	0.06794	69.734	17.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	228.96210		0.22896	230.25410	0.23025	228.962	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,276.96210		2.27696	2,254.85410	2.25485	2,276.962	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,768.90420		2.76890	2,791.68530	2.79169	2,768.904	19.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	16.90420		0.01690	16.28530	0.01629	16.904	19.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.59480		10.59480	10.62110	10.62110		18.52	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,141.16810		1.14117	1,160.47090	1.16047	1,141.168	16.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	346.36810		0.34637	339.37090	0.33937	346.368	16.78	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	695.55560		0.69556	706.45210	0.70645	695.556	18.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	900.75560		0.90076	885.35210	0.88535	900.756	18.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,259.84090		1.25984	1,281.02490	1.28102	1,259.841	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.04090		0.27504	269.92490	0.26992	275.041	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	483.46850		0.48347	489.82280	0.48982	483.468	20.67	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,488.66850		1.48867	1,468.72280	1.46872	1,488.669	20.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,171.46370		1.17146	1,191.27750	1.19128	1,171.464	16.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	326.66370		0.32666	320.17750	0.32018	326.664	16.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,272.89380		1.27289	1,294.26470	1.29426	1,272.894	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	268.09380		0.26809	263.16470	0.26316	268.094	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,266.35560		1.26636	1,287.63170	1.28763	1,266.356	16.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	271.55560		0.27156	266.53170	0.26653	271.556	16.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.64950		10.64950	10.67460	10.67460		18.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,914.28310		1.91428	1,938.89970	1.93890	1,914.283	16.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	164.78310		0.16478	164.29970	0.16430	164.783	16.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,018.31000		1.01831	1,032.95250	1.03295	1,018.310	18.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	668.81000		0.66881	658.35250	0.65835	668.810	18.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,803.47920		2.80348	2,829.30990	2.82931	2,803.479	18.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	53.97920		0.05398	54.70990	0.05471	53.979	18.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,340.86890		2.34087	2,366.62030	2.36662	2,340.869	17.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	91.36890		0.09137	92.02030	0.09202	91.369	17.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	501.46130		0.50146	506.15940	0.50616	501.461	21.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,951.96130		1.95196	1,931.55940	1.93156	1,951.961	21.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,212.85320		1.21285	1,231.00900	1.23101	1,212.853	17.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	463.35320		0.46335	456.40900	0.45641	463.353	17.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,022.53350		1.02253	1,037.25080	1.03725	1,022.534	18.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	663.03350		0.66303	652.65080	0.65265	663.034	18.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	377.43980		0.37744	379.30260	0.37930	377.440	23.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,877.93980		2.87794	2,854.70260	2.85470	2,877.940	23.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,014.10860		1.01411	1,028.68090	1.02868	1,014.109	18.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	674.60860		0.67461	664.08090	0.66408	674.609	18.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	779.45760		0.77946	789.64470	0.78964	779.458	19.37	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,079.95760		1.07996	1,065.04470	1.06504	1,079.958	19.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	423.04850		0.42305	426.26810	0.42627	423.048	22.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,373.54850		2.37355	2,351.66810	2.35167	2,373.549	22.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.68450		10.68450	10.70900	10.70900		19.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,263.79070		1.26379	1,281.19860	1.28120	1,263.791	17.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	579.29070		0.57929	572.19860	0.57220	579.291	17.65	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	871.47350		0.87147	881.52870	0.88153	871.474	19.55	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,186.97350		1.18697	1,172.52870	1.17253	1,186.974	19.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,276.07350		2.27607	2,301.87130	2.30187	2,276.074	17.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	141.57350		0.14157	142.87130	0.14287	141.574	17.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,489.18500		1.48918	1,510.28470	1.51028	1,489.185	17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	404.68500		0.40468	401.28470	0.40128	404.685	17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,767.60480		2.76760	2,793.47580	2.79348	2,767.605	17.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	83.10480		0.08310	84.47580	0.08448	83.105	17.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,363.50130		2.36350	2,389.34350	2.38934	2,363.501	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	129.00130		0.12900	130.34350	0.13034	129.001	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,319.67040		2.31967	2,345.49100	2.34549	2,319.670	17.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	135.17040		0.13517	136.49100	0.13649	135.170	17.16	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.83020		10.83020	10.85280	10.85280		19.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,138.03360		2.13803	2,167.31720	2.16732	2,138.034	17.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	457.83360		0.45783	464.51720	0.46452	457.834	17.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,104.94640		2.10495	2,133.94450	2.13394	2,104.946	17.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	474.74640		0.47475	481.14450	0.48114	474.746	17.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,072.22860		2.07223	2,100.92750	2.10093	2,072.229	17.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	492.02860		0.49203	498.12750	0.49813	492.029	17.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.18400		10.18400	10.20640	10.20640		18.64	682,328.00	67	756.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	129,283.70850		1.29284	131,573.83570	1.31574	129,283.708	17.59	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,883.70850		0.01884	1,933.83570	0.01934	1,883.709	17.59	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	69,506.02270		0.69506	71,631.99510	0.71632	69,506.023	17.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	11,106.02270		0.11106	10,991.99510	0.10992	11,106.023	17.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	29,697.47200		0.29697	31,047.00080	0.31047	29,697.472	19.16	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	46,297.47200		0.46297	45,407.00080	0.45407	46,297.472	19.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	131,193.93420		1.31194	133,483.37600	1.33483	131,193.934	17.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,793.93420		0.01794	1,843.37600	0.01843	1,793.934	17.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	130,238.29250		1.30238	132,528.08300	1.32528	130,238.293	17.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,838.29250		0.01838	1,888.08300	0.01888	1,838.293	17.61	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.31200		10.31200	10.33430	10.33430		18.39	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	97,108.00310		0.97108	98,611.56630	0.98612	97,108.003	16.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	15,908.00310		0.15908	15,181.56630	0.15182	15,908.003	16.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	96,380.60070		0.96381	97,875.36990	0.97875	96,380.601	16.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	16,180.60070		0.16181	15,445.36990	0.15445	16,180.601	16.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	97,838.56260		0.97839	99,350.88550	0.99351	97,838.563	16.80	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	15,638.56260		0.15639	14,920.88550	0.14921	15,638.563	16.80	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.45200		10.45200	10.47540	10.47540		18.48	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	63,781.11870		0.63781	64,811.65030	0.64812	63,781.119	18.60	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 MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	68,581.11870		0.68581	67,271.65030	0.67272	68,581.119	18.60		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	63,410.54780		0.63411	64,433.56580	0.64434	63,410.548	18.62		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	69,210.54780		0.69211	67,893.56580	0.67894	69,210.548	18.62		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	64,154.47770		0.64154	65,182.58270	0.65183	64,154.478	18.57		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	67,954.47770		0.67954	66,642.58270	0.66643	67,954.478	18.57		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.69350	15.69350		15.71610	15.71610		17.45		1,961,687.50	125	28,238.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,089.76340		1.08976	1,106.43340	1.10643	1,089.763	16.10		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	136.26340		0.13626	130.33340	0.13033	136.263	16.10		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,082.29310		1.08229	1,098.98080	1.09898	1,082.293	16.12		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	138.79310		0.13879	132.88080	0.13288	138.793	16.12		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,074.85630		1.07486	1,091.56100	1.09156	1,074.856	16.13		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	141.35630		0.14136	135.46100	0.13546	141.356	16.13		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.88280	15.88280		15.90490	15.90490		17.39		21,346,483.20	1,344	3,748.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,291.76360		1.29176	1,306.04970	1.30605	1,291.764	16.29		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	298.96360		0.29896	291.14970	0.29115	298.964	16.29		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,284.94550		1.28495	1,299.20070	1.29920	1,284.946	16.29		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	302.14550		0.30215	294.30070	0.29430	302.145	16.29		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,278.14970		1.27815	1,292.37060	1.29237	1,278.150	16.30		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	305.34970		0.30535	297.47060	0.29747	305.350	16.30		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.09020	16.09020		16.11370	16.11370		17.42		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,021.07380		2.02107	2,037.91980	2.03792	2,021.074	16.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	220.87380		0.22087	214.21980	0.21422	220.874	16.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,013.17850		2.01318	2,029.93570	2.02994	2,013.179	16.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	222.97850		0.22298	216.23570	0.21624	222.978	16.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,005.29780		2.00530	2,021.96210	2.02196	2,005.298	16.06		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	225.09780		0.22510	218.26210	0.21826	225.098	16.06		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.30250	16.30250		16.32950	16.32950		17.52		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,226.38250		1.22638	1,240.37580	1.24038	1,226.383	17.20		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	963.88250	0.96388	950.87580	0.95088	963.883	17.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,222.10030	1.22210	1,236.08610	1.23609	1,222.100	17.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	969.60030	0.96960	956.58610	0.95659	969.600	17.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,217.83380	1.21783	1,231.80580	1.23181	1,217.834	17.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	975.33380	0.97533	962.30580	0.96231	975.334	17.23	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10423	0.10423	0.10463	0.10463		24.23	0.00	0	694.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,454.69550	0.01455	1,497.87620	0.01498	1,454.695	21.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	31.39550	0.00031	34.37620	0.00034	31.396	21.12	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	666.12840	0.00666	704.45200	0.00704	666.128	21.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	242.82840	0.00243	240.95200	0.00241	242.828	21.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	257.74240	0.00258	277.53450	0.00278	257.742	24.23	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	834.44240	0.00834	814.03450	0.00814	834.442	24.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10563	0.10563	0.10605	0.10605		23.99	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,663.04280	0.01663	1,705.85410	0.01706	1,663.043	21.49	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	100.44280	0.00100	100.95410	0.00101	100.443	21.49	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	937.80630	0.00938	972.50530	0.00973	937.806	21.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	375.20630	0.00375	367.60530	0.00368	375.206	21.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	508.14190	0.00508	528.17040	0.00528	508.142	23.99	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	945.54190	0.00946	923.27040	0.00923	945.542	23.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.32500	13.32500	13.37700	13.37700		18.03	7,821,775.00	587	74,559.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,369.13600	1.36914	1,413.00480	1.41300	1,369.136	15.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	34.13600	0.03414	26.00480	0.02600	34.136	15.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,359.57910	1.35958	1,403.30950	1.40331	1,359.579	15.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	34.57910	0.03458	26.30950	0.02631	34.579	15.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,350.56970	1.35057	1,394.16870	1.39417	1,350.570	15.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	35.56970	0.03557	27.16870	0.02717	35.570	15.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,314.83020	1.31483	1,357.90210	1.35790	1,314.830	15.75	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	39.83020	0.03983	30.90210	0.03090	39.830	15.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,270.68790	1.27069	1,313.09980	1.31310	1,270.688	15.82	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	45.68790	0.04569	36.09980	0.03610	45.688	15.82	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,142.16300	1.14216	1,182.63080	1.18263	1,142.163	16.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	67.16300	0.06716	55.63080	0.05563	67.163	16.05	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,060.07820	1.06008	1,099.32140	1.09932	1,060.078	16.20	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	85.07820	0.08508	72.32140	0.07232	85.078	16.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	905.63960	0.90564	942.71840	0.94272	905.640	16.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	130.63960	0.13064	115.71840	0.11572	130.640	16.49	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	702.76980	0.70277	736.28230	0.73628	702.770	17.02	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	227.76980	0.22777	209.28230	0.20928	227.770	17.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,794.79820	1.79480	1,843.03950	1.84304	1,794.798	17.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	19.79820	0.01980	16.03950	0.01604	19.798	17.76	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	290.18310	0.29018	311.63030	0.31163	290.183	19.06	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	765.18310	0.76518	734.63030	0.73463	765.183	19.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	150.16120	0.15016	165.21880	0.16522	150.161	20.76	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,325.16120	1.32516	1,288.21880	1.28822	1,325.161	20.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,039.76770	2.03977	2,089.45160	2.08945	2,039.768	18.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	14.76770	0.01477	12.45160	0.01245	14.768	18.92	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,843.65520	1.84366	1,892.23150	1.89223	1,843.655	18.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	18.65520	0.01866	15.23150	0.01523	18.655	18.00	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.49840		13.49840	13.49840	13.55140	13.55140		17.63	1,012,380.00	75	31,354.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,333.52970	2.33353	2,384.05160	2.38405	2,333.530	17.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	35.12970	0.03513	32.65160	0.03265	35.130	17.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,104.96950	2.10497	2,154.04000	2.15404	2,104.970	16.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	49.56950	0.04957	45.64000	0.04564	49.569	16.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,058.51380	2.05851	2,107.22360	2.10722	2,058.514	16.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	53.11380	0.05311	48.82360	0.04882	53.114	16.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,135.83000		1.13583	1,169.78270	1.16978	1,135.830	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	237.43000		0.23743	218.38270	0.21838	237.430	16.27	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	833.09980		0.83310	862.70410	0.86270	833.100	16.90	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	434.69980		0.43470	411.30410	0.41130	434.700	16.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,012.27580		2.01228	2,060.60140	2.06060	2,012.276	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	56.87580		0.05688	52.20140	0.05220	56.876	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,206.35760		1.20636	1,241.37320	1.24137	1,206.358	16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	207.95760		0.20796	189.97320	0.18997	207.958	16.20	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.69050		13.69050	13.74550	13.74550		17.51	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,458.91490		1.45891	1,496.42200	1.49642	1,458.915	15.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	258.41490		0.25841	240.92200	0.24092	258.415	15.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,451.98360		1.45198	1,489.40550	1.48941	1,451.984	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	261.48360		0.26148	243.90550	0.24391	261.484	15.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,445.07540		1.44508	1,482.41590	1.48242	1,445.075	15.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	264.57540		0.26458	246.91590	0.24692	264.575	15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.88670		13.88670	13.94640	13.94640		17.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	989.05950		0.98906	1,022.79470	1.02279	989.059	17.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	892.35950		0.89236	866.39470	0.86639	892.359	17.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	985.11510		0.98512	1,018.82290	1.01882	985.115	17.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	898.41510		0.89842	872.42290	0.87242	898.415	17.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	981.18850		0.98119	1,014.86920	1.01487	981.189	17.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	904.48850		0.90449	878.46920	0.87847	904.489	17.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.02440		14.02440	14.08230	14.08230		17.94	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,339.00780		1.33901	1,364.00430	1.36400	1,339.008	17.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,004.60780		1.00461	971.70430	0.97170	1,004.608	17.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,335.06460		1.33506	1,359.98270	1.35998	1,335.065	17.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,010.66460		1.01066	977.68270	0.97768	1,010.665	17.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,331.13680		1.33114	1,355.98350	1.35598	1,331.137	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
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,016.73680		1.01674	983.68350	0.98368	1,016.737	17.46	0.00	0	0.00
2025	On 01/08/2013	Bond Future			106.15731		106.15731	106.12480	106.12480			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	11,832.69000		11.83269	11,865.20000	11.86520	11,832.690		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	11,842.69000		11.84269	11,875.20000	11.87520	11,842.690		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	11,852.69000		11.85269	11,885.20000	11.88520	11,852.690		0.00	0	0.00
2038	On 01/08/2013	Bond Future			101.27061		101.27061	99.36894	99.36894			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	13,719.39000		13.71939	15,621.06000	15.62106	13,719.390		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	13,729.39000		13.72939	15,631.06000	15.63106	13,729.390		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	13,739.39000		13.73939	15,641.06000	15.64106	13,739.390		0.00	0	0.00
2050	On 01/08/2013	Bond Future			103.08268		103.08268	103.04968	103.04968			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	15,907.32000		15.90732	15,940.32000	15.94032	15,907.320		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	15,917.32000		15.91732	15,950.32000	15.95032	15,917.320		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	15,927.32000		15.92732	15,960.32000	15.96032	15,927.320		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			395.85900		395.85900	394.97000	394.97000			0.00	0	56.00
AL37	On 07/11/2013	Index Future			401.44400		401.44400	400.54300	400.54300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			467.96900		467.96900	466.32100	466.32100				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			474.57200		474.57200	472.90000	472.90000				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			422.05600		422.05600	420.06400	420.06400				0.00	0	738.00
ALBI	On 07/11/2013	Index Future			428.01200		428.01200	425.99100	425.99100				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.35850		9.35850	9.39710	9.39710		9.29		804,831.00	86	8,422.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	197.45020	0.19745	222.23480	0.22223	197.450	9.39		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	138.95020	0.13895	125.13480	0.12513	138.950	9.39		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	23.99730	0.02400	24.92890	0.02493	23.997	14.27		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	965.49730	0.96550	927.82890	0.92783	965.497	14.27		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	492.66630	0.49267	528.13200	0.52813	492.666	10.14		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	34.16630	0.03417	31.03200	0.03103	34.166	10.14		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	484.03420	0.48403	518.76950	0.51877	484.034	10.12		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	35.53420	0.03553	31.66950	0.03167	35.534	10.12		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	874.80270	0.87480	912.67530	0.91268	874.803	13.37		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.30270	0.01630	15.57530	0.01558	16.303	13.37		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	586.28130	0.58628	622.66690	0.62267	586.281	10.95		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	27.78130	0.02778	25.56690	0.02557	27.781	10.95		0.00	0	201.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	501.94070	0.50194	537.51280	0.53751	501.941	10.23		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	33.44070	0.03344	30.41280	0.03041	33.441	10.23		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.41910		9.41910	9.45720	9.45720		9.94		470,955.00	50	9,865.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	231.63350	0.23163	248.92490	0.24892	231.633	10.12		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	292.53350	0.29253	271.72490	0.27172	292.533	10.12		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	37.93980	0.03794	39.41950	0.03942	37.940	12.98		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,218.83980	1.21884	1,182.21950	1.18222	1,218.840	12.98		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	239.57900	0.23958	257.33170	0.25733	239.579	10.07		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	280.47900	0.28048	260.13170	0.26013	280.479	10.07		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	235.57760	0.23558	253.09640	0.25310	235.578	10.09		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	286.47760		0.28648	265.89640	0.26590	286.478	10.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	312.34150		0.31234	334.63540	0.33464	312.342	9.72	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	193.24150		0.19324	177.43540	0.17744	193.242	9.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	188.77160		0.18877	203.45040	0.20345	188.772	10.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	369.67160		0.36967	346.25040	0.34625	369.672	10.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	48.60030		0.04860	54.50220	0.05450	48.600	11.43	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	929.50030		0.92950	897.30220	0.89730	929.500	11.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,150.35810		1.15036	1,186.85340	1.18685	1,150.358	13.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	31.25810		0.03126	29.65340	0.02965	31.258	13.42	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	863.70790		0.86371	901.51340	0.90151	863.708	11.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	44.60790		0.04461	44.31340	0.04431	44.608	11.59	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.48800		9.48800	9.52710	9.52710		10.78	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	337.70780		0.33771	356.83460	0.35683	337.708	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	359.70780		0.35971	339.73460	0.33973	359.708	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	346.03300		0.34603	365.53630	0.36554	346.033	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	348.03300		0.34803	328.43630	0.32844	348.033	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	341.77330		0.34177	361.08280	0.36108	341.773	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	353.77330		0.35377	333.98280	0.33398	353.773	10.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.56100		9.56100	9.60280	9.60280		11.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	299.28160		0.29928	314.69560	0.31470	299.282	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	648.28160		0.64828	621.89560	0.62190	648.282	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	305.17700		0.30518	320.87500	0.32087	305.177	11.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	634.17700		0.63418	608.07500	0.60807	634.177	11.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	302.21440		0.30221	317.77180	0.31777	302.214	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	641.21440		0.64121	614.97180	0.61497	641.214	11.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.39240		9.39240	9.42690	9.42690		12.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,290.18650		2.29019	2,324.28560	2.32429	2,290.186	15.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	147.78650		0.14779	147.38560	0.14739	147.786	15.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,242.35340		2.24235	2,276.41470	2.27641	2,242.353	15.28		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	149.95340		0.14995	149.51470	0.14951	149.953	15.28		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,194.54930		2.19455	2,228.57700	2.22858	2,194.549	15.05		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	152.14930		0.15215	151.67700	0.15168	152.149	15.05		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.66530		9.66530	9.67490	9.67490		16.57		241,632.50	25	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	662.45040		0.66245	672.11920	0.67212	662.450	16.14		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	87.15040		0.08715	87.21920	0.08722	87.150	16.14		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	654.65460		0.65465	664.27820	0.66428	654.655	16.14		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	89.35460		0.08935	89.37820	0.08938	89.355	16.14		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	646.89920		0.64690	656.47910	0.65648	646.899	16.14		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	91.59920		0.09160	91.57910	0.09158	91.599	16.14		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76630		9.76630	9.77680	9.77680		16.26		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	363.61850		0.36362	363.04520	0.36305	363.618	16.55		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	537.31850		0.53732	526.24520	0.52625	537.318	16.55		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	360.03040		0.36003	359.40070	0.35940	360.030	16.57		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	543.73040		0.54373	532.60070	0.53260	543.730	16.57		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	356.47850		0.35648	355.78750	0.35579	356.478	16.59		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	550.17850		0.55018	538.98750	0.53899	550.178	16.59		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			250.48110		250.48110	-280.25150	-280.25150				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			457.08510		457.08510	449.27980	449.27980				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			693.27030		693.27030	726.71620	726.71620				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			2,185.36340		2,185.36340	2,201.40800	2,201.40800				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			74.46630		74.46630	70.33110	70.33110				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			175.71000		175.71000	254.40000	254.40000				0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200			0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800			0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			605.96000		605.96000	796.72000	796.72000			0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			456.00990		456.00990	612.56830	612.56830			0.00	0	10.00
CF CANDO CAEE	On 27/06/2013	Can-Do Future			344.70300		344.70300	909.91860	909.91860			0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			69.03420		69.03420	68.20330	68.20330			0.00	0	10,000.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			58.00740		58.00740	59.33810	59.33810			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.84560		10.84560	10.93010	10.93010		17.90	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,044.03730		1.04404	1,118.22310	1.11822	1,044.037	16.07	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	38.43730		0.03844	28.12310	0.02812	38.437	16.07	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,035.26440		1.03526	1,109.22100	1.10922	1,035.264	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	39.66440		0.03966	29.12100	0.02912	39.664	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,026.52010		1.02652	1,100.24510	1.10025	1,026.520	16.10	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	40.92010		0.04092	30.14510	0.03015	40.920	16.10	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.99410		10.99410	11.08060	11.08060		17.53	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	617.11990		0.61712	662.48160	0.66248	617.120	17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	413.01990		0.41302	371.88160	0.37188	413.020	17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	612.31880		0.61232	657.45590	0.65746	612.319	17.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	418.21880		0.41822	376.85590	0.37686	418.219	17.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	607.55100		0.60755	652.46460	0.65246	607.551	17.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	423.45100		0.42345	381.86460	0.38186	423.451	17.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64650		1.64650	1.64730	1.64730		17.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,643.77010		0.16438	1,648.01280	0.16480	1,643.770	17.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	78.77010		0.00788	75.01280	0.00750	78.770	17.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,555.00110		0.15550	1,558.82090	0.15588	1,555.001	17.69	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	90.00110		0.00900	85.82090	0.00858	90.001	17.69	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,469.79760		0.14698	1,473.53520	0.14735	1,469.798	17.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	104.79760		0.01048	100.53520	0.01005	104.798	17.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65760		1.65760	1.65840	1.65840		17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	837.87500		0.08379	835.24020	0.08352	837.875	17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	761.87500		0.07619	751.24020	0.07512	761.875	17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	794.48630		0.07945	791.61780	0.07916	794.486	17.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	818.48630		0.08185	807.61780	0.08076	818.486	17.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	753.08380		0.07531	749.99640	0.07500	753.084	17.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	877.08380		0.08771	865.99640	0.08660	877.084	17.92	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	492.37500		0.49237	493.68840	0.49369	492.375	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	316.67500		0.31668	317.98840	0.31799	316.675	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	487.18940		0.48719	488.50670	0.48851	487.189	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	321.48940		0.32149	322.80670	0.32281	321.489	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	497.60500		0.49761	498.91430	0.49891	497.605	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	311.90500		0.31191	313.21430	0.31321	311.905	13.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.07170		10.07170	10.09190	10.09190		22.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,671.70000		1.67170	1,691.90600	1.69191	1,671.700	46.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.00000		0.00000	0.00600	0.00001	0.000	46.77	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	8.85	Call	1,221.70000		1.22170	1,241.92260	1.24192	1,221.700	49.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.85	Put	0.00000		0.00000	0.02260	0.00002	0.000	49.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,021.70140		1.02170	1,041.94530	1.04195	1,021.701	50.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.00140		0.00000	0.04530	0.00005	0.001	50.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,011.70170		1.01170	1,031.94700	1.03195	1,011.702	50.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.00170	0.00000	0.04700	0.00005	0.002	50.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,771.70000	1.77170	1,791.90470	1.79190	1,771.700	46.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00470	0.00000	0.000	46.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	561.80170	0.56180	582.47270	0.58247	561.802	37.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	0.10170	0.00010	0.57270	0.00057	0.102	37.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	471.93850	0.47194	492.95330	0.49295	471.938	34.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	0.23850	0.00024	1.05330	0.00105	0.239	34.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,031.70110	1.03170	1,051.94360	1.05194	1,031.701	50.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.00110	0.00000	0.04360	0.00004	0.001	50.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	226.39700	0.22640	252.31740	0.25232	226.397	28.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	4.69700	0.00470	10.41740	0.01042	4.697	28.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	10.30	Call	4.13380	0.00413	17.58840	0.01759	4.134	28.07	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	10.30	Put	232.43380	0.23243	225.68840	0.22569	232.434	28.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	721.72550	0.72173	742.11230	0.74211	721.726	42.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	0.02550	0.00003	0.21230	0.00021	0.025	42.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,871.70000	1.87170	1,891.90360	1.89190	1,871.700	45.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00360	0.00000	0.000	45.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,821.70000	1.82170	1,841.90410	1.84190	1,821.700	45.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00410	0.00000	0.000	45.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	372.49000	0.37249	394.59970	0.39460	372.490	32.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	0.79000	0.00079	2.69970	0.00270	0.790	32.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,971.70000	1.97170	1,991.90280	1.99190	1,971.700	45.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00280	0.00000	0.000	45.09	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.08580	10.08580	10.10730	10.10730		19.82	0.00	50	50.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	113.67770	0.11368	129.79390	0.12979	113.678	20.49	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	207.87770	0.20788	202.49390	0.20249	207.878	20.49	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,087.53710	1.08754	1,109.54660	1.10955	1,087.537	26.26	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.73710	0.00174	2.24660	0.00225	1.737	26.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,077.61010		1.07761	1,099.63560	1.09964	1,077.610	26.18	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.81010		0.00181	2.33560	0.00234	1.810	26.18	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	210.29860		0.21030	231.43730	0.23144	210.299	20.07	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	104.49860		0.10450	104.13730	0.10414	104.499	20.07	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,097.46700		1.09747	1,119.46090	1.11946	1,097.467	26.35	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.66700		0.00167	2.16090	0.00216	1.667	26.35	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			10.08990		10.08990	10.11150	10.11150		19.97	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	128.92320		0.12892	144.89530	0.14490	128.923	20.60	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	229.02320		0.22902	223.39530	0.22340	229.023	20.60	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	147.15610		0.14716	164.39780	0.16440	147.156	20.25	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	197.25610		0.19726	192.89780	0.19290	197.256	20.25	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	143.33590		0.14334	160.32610	0.16033	143.336	20.32	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	203.43590		0.20344	198.82610	0.19883	203.436	20.32	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	139.60460		0.13960	156.34030	0.15634	139.605	20.39	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	209.70460		0.20970	204.84030	0.20484	209.705	20.39	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	253.56790		0.25357	275.04390	0.27504	253.568	20.10	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	103.66790		0.10367	103.54390	0.10354	103.668	20.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.10520		10.10520	10.12690	10.12690		19.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Call	153.95420		0.15395	169.15080	0.16915	153.954	20.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Put	308.75420		0.30875	302.25080	0.30225	308.754	20.17	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	902.44280		0.90244	925.66010	0.92566	902.443	19.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	7.24280		0.00724	8.76010	0.00876	7.243	19.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	391.21470		0.39121	413.86670	0.41387	391.215	18.82	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	86.01470		0.08601	86.96670	0.08697	86.015	18.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	912.09660		0.91210	935.28050	0.93528	912.097	19.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	6.89660		0.00690	8.38050	0.00838	6.897	19.03	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	10.11	Call	211.02170		0.21102	228.78330	0.22878	211.022	19.46	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	10.11	Put	215.82170		0.21582	211.88330	0.21188	215.822	19.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,805.51060		1.80551	1,827.32550	1.82733	1,805.511	24.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.31060		0.00031	0.42550	0.00043	0.311	24.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	921.76510		0.92177	944.91570	0.94492	921.765	19.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	6.56510		0.00657	8.01570	0.00802	6.565	19.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			10.11070		10.11070	10.13250	10.13250		19.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,074.49500		1.07450	1,097.77960	1.09778	1,074.495	18.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	3.79500		0.00380	5.27960	0.00528	3.795	18.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	777.03160		0.77703	801.48900	0.80149	777.032	18.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	16.33160		0.01633	18.98900	0.01899	16.332	18.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,811.03560		1.81104	1,833.05570	1.83306	1,811.036	23.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.33560		0.00034	0.55570	0.00056	0.336	23.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,711.16250		1.71116	1,733.24970	1.73325	1,711.163	22.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.46250		0.00046	0.74970	0.00075	0.463	22.71	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	478.61900		0.47862	502.20530	0.50221	478.619	18.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	67.91900		0.06792	69.70530	0.06971	67.919	18.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,064.62500		1.06463	1,087.94600	1.08795	1,064.625	18.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	3.92500		0.00393	5.44600	0.00545	3.925	18.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,054.75970		1.05476	1,078.11790	1.07812	1,054.760	18.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	4.05970		0.00406	5.61790	0.00562	4.060	18.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	10.20	Call	193.60970		0.19361	209.66080	0.20966	193.610	19.95	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	282.90970		0.28291	277.16080	0.27716	282.910	19.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	633.12730		0.63313	657.61710	0.65762	633.127	18.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	32.42730		0.03243	35.11710	0.03512	32.427	18.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	556.65070		0.55665	580.76710	0.58077	556.651	18.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	45.95070		0.04595	48.26710	0.04827	45.951	18.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,910.94390		1.91094	1,932.91230	1.93291	1,910.944	23.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.24390		0.00024	0.41230	0.00041	0.244	23.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,860.98600		1.86099	1,882.97860	1.88298	1,860.986	23.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.28600		0.00029	0.47860	0.00048	0.286	23.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	373.82450		0.37382	395.81160	0.39581	373.824	18.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	113.12450		0.11312	113.31160	0.11331	113.125	18.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,010.87750		2.01088	2,032.80610	2.03281	2,010.878	24.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.17750		0.00018	0.30610	0.00031	0.178	24.60	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.11770		10.11770	10.13950	10.13950		19.27	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,014.34420		1.01434	1,038.01350	1.03801	1,014.344	17.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	6.64420		0.00664	8.51350	0.00851	6.644	17.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,033.82370		1.03382	1,057.40480	1.05740	1,033.824	18.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	6.12370		0.00612	7.90480	0.00790	6.124	18.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,024.01550		1.02402	1,047.64490	1.04764	1,024.016	17.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	6.31550		0.00632	8.14490	0.00814	6.315	17.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.15380		10.15380	10.17610	10.17610		18.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	942.60630		0.94261	966.67170	0.96667	942.606	17.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	28.80630		0.02881	30.57170	0.03057	28.806	17.13	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	898.07220		0.89807	922.10510	0.92211	898.072	17.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	34.27220		0.03427	36.00510	0.03601	34.272	17.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	889.25650		0.88926	913.27880	0.91328	889.256	17.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	35.45650		0.03546	37.17880	0.03718	35.457	17.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	880.47260		0.88047	904.48160	0.90448	880.473	17.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	36.67260		0.03667	38.38160	0.03838	36.673	17.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	712.25070		0.71225	735.55990	0.73556	712.251	17.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	68.45070		0.06845	69.45990	0.06946	68.451	17.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	641.82940		0.64183	664.51940	0.66452	641.829	17.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	88.02940		0.08803	88.41940	0.08842	88.029	17.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,855.96760		1.85597	1,878.61850	1.87862	1,855.968	20.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.16760		0.00217	2.51850	0.00252	2.168	20.46	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	569.25250		0.56925	591.08260	0.59108	569.253	17.60	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.70	Put	115.45250		0.11545	114.98260	0.11498	115.453	17.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	478.40050		0.47840	498.75380	0.49875	478.401	17.97	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	164.60050		0.16460	162.65380	0.16265	164.600	17.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,955.44470		1.95544	1,978.02530	1.97803	1,955.445	20.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.64470		0.00164	1.92530	0.00193	1.645	20.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,905.68870		1.90569	1,928.30260	1.92830	1,905.689	20.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.88870		0.00189	2.20260	0.00220	1.889	20.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.19410		10.19410	10.21650	10.21650		18.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	941.20310		0.94120	963.33440	0.96333	941.203	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	57.10310		0.05710	56.83440	0.05683	57.103	16.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	530.24470		0.53024	548.67000	0.54867	530.245	17.66	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	216.14470		0.21614	212.17000	0.21217	216.145	17.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	966.61780		0.96662	988.84030	0.98884	966.618	16.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	52.51780		0.05252	52.34030	0.05234	52.518	16.77	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	958.11450		0.95811	980.30730	0.98031	958.114	16.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	54.01450		0.05401	53.80730	0.05381	54.014	16.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	949.64210		0.94964	971.80520	0.97181	949.642	16.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	55.54210		0.05554	55.30520	0.05531	55.542	16.79	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.19850		10.19850	10.22090	10.22090		18.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	990.45050		0.99045	1,012.57190	1.01257	990.451	16.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	51.95050		0.05195	51.67190	0.05167	51.951	16.76	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	648.86580		0.64887	668.70110	0.66870	648.866	17.16	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	150.36580		0.15037	147.80110	0.14780	150.366	17.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,007.60830		1.00761	1,029.78500	1.02978	1,007.608	16.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	49.10830		0.04911	48.88500	0.04888	49.108	16.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	999.01370		0.99901	1,021.16380	1.02116	999.014	16.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	50.51370		0.05051	50.26380	0.05026	50.514	16.75	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,902.92450		1.90292	1,925.47270	1.92547	1,902.925	18.68	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
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.42450		0.00442	4.57270	0.00457	4.424	18.68	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	787.27190		0.78727	808.35040	0.80835	787.272	16.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	98.77190		0.09877	97.45040	0.09745	98.772	16.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	719.84630		0.71985	740.38480	0.74038	719.846	17.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	121.34630		0.12135	119.48480	0.11948	121.346	17.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,001.82100		2.00182	2,024.34930	2.02435	2,001.821	18.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.32100		0.00332	3.44930	0.00345	3.321	18.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,952.33640		1.95234	1,974.87470	1.97487	1,952.336	18.79	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.83640		0.00384	3.97470	0.00397	3.836	18.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.23630		10.23630	10.25870	10.25870		18.50	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	924.78600		0.92479	944.19640	0.94420	924.786	16.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	98.48600		0.09849	95.49640	0.09550	98.486	16.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	878.42470		0.87842	897.43350	0.89743	878.425	16.85	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	112.12470		0.11212	108.73350	0.10873	112.125	16.85	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	504.47670		0.50448	518.14970	0.51815	504.477	18.00	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	338.17670		0.33818	329.44970	0.32945	338.177	18.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	940.51450		0.94051	960.05300	0.96005	940.514	16.78	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	94.21450		0.09421	91.35300	0.09135	94.215	16.78	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	932.63330		0.93263	952.10820	0.95211	932.633	16.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	96.33330		0.09633	93.40820	0.09341	96.333	16.79	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.24070		10.24070	10.26310	10.26310		18.51	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	826.21790		0.82622	844.37550	0.84438	826.218	16.95	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	135.51790		0.13552	131.27550	0.13128	135.518	16.95	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	498.39000		0.49839	511.45910	0.51146	498.390	18.10	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	357.69000		0.35769	348.35910	0.34836	357.690	18.10	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	870.74090		0.87074	889.34850	0.88935	870.741	16.90	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	120.04090		0.12004	116.24850	0.11625	120.041	16.90	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	863.23080		0.86323	881.76360	0.88176	863.231	16.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.50	Put	122.53080		0.12253	118.66360	0.11866	122.531	16.91	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	855.75660		0.85576	874.21540	0.87422	855.757	16.92	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	125.05660		0.12506	121.11540	0.12112	125.057	16.92	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.24500	10.24500		10.26740	10.26740		18.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	796.21260		0.79621	813.76610	0.81377	796.213	16.94	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	151.21260		0.15121	146.36610	0.14637	151.213	16.94	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	726.90070		0.72690	743.62020	0.74362	726.901	17.03	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	181.90070		0.18190	176.22020	0.17622	181.901	17.03	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	914.78530		0.91479	933.54490	0.93354	914.785	16.81	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	109.78530		0.10979	106.14490	0.10614	109.785	16.81	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	907.10910		0.90711	925.79750	0.92580	907.109	16.82	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	112.10910		0.11211	108.39750	0.10840	112.109	16.82	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,002.62910		2.00263	2,024.56420	2.02456	2,002.629	18.21	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.62910		0.00763	7.16420	0.00716	7.629	18.21	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,953.67100		1.95367	1,975.55860	1.97556	1,953.671	18.14	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	8.67100		0.00867	8.15860	0.00816	8.671	18.14	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	922.49570		0.92250	941.32580	0.94133	922.496	16.80	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	107.49570		0.10750	103.92580	0.10393	107.496	16.80	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.28870	10.28870		10.31110	10.31110		18.46	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	981.21590		0.98122	997.87080	0.99787	981.216	16.79	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	132.51590		0.13252	126.77080	0.12677	132.516	16.79	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	973.70050		0.97370	990.27440	0.99027	973.701	16.80	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	135.00050		0.13500	129.17440	0.12917	135.000	16.80	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	796.65510		0.79666	811.04600	0.81105	796.655	17.00	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	207.95510		0.20796	199.94600	0.19995	207.955	17.00	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,003.97380		2.00397	2,025.07610	2.02508	2,003.974	18.22	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	15.27380		0.01527	13.97610	0.01398	15.274	18.22	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	988.76140		0.98876	1,005.49880	1.00550	988.761	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.43	Put	130.06140		0.13006	124.39880	0.12440	130.061	16.78	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.32660		10.32660	10.34890	10.34890		18.44	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	920.36090		0.92036	933.95810	0.93396	920.361	16.83	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	193.76090		0.19376	185.05810	0.18506	193.761	16.83	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	913.46980		0.91347	926.97410	0.92697	913.470	16.84	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	196.86980		0.19687	188.07410	0.18807	196.870	16.84	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	927.28450		0.92728	940.97670	0.94098	927.284	16.82	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	190.68450		0.19068	182.07670	0.18208	190.685	16.82	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.38020		10.38020	10.40300	10.40300		18.46	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	535.56880		0.53557	543.13540	0.54314	535.569	18.77	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	675.36880		0.67537	660.13540	0.66014	675.369	18.77	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	532.06280		0.53206	539.56090	0.53956	532.063	18.80	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	681.86280		0.68186	666.56090	0.66656	681.863	18.80	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.12	Call	697.28350		0.69728	707.41370	0.70741	697.284	17.70	0.00	0	6,000.00
DAUS	On 28/01/2014	Any day expiry	10.12	Put	437.08350		0.43708	424.41370	0.42441	437.083	17.70	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	539.10050		0.53910	546.73270	0.54673	539.101	18.75	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	668.90050		0.66890	653.73270	0.65373	668.901	18.75	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.42660		10.42660	10.44980	10.44980		18.41	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,442.06380		1.44206	1,462.73070	1.46273	1,442.064	16.77	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	115.46380		0.11546	112.93070	0.11293	115.464	16.77	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,433.63500		1.43363	1,454.29470	1.45429	1,433.635	16.76	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	117.03500		0.11704	114.49470	0.11449	117.035	16.76	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,450.50970		1.45051	1,471.18570	1.47119	1,450.510	16.79	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	113.90970		0.11391	111.38570	0.11139	113.910	16.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.45500		10.45500	10.47840	10.47840		18.47	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,478.48280		1.47848	1,499.25210	1.49925	1,478.483	16.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	123.48280		0.12348	120.85210	0.12085	123.483	16.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,470.12700		1.47013	1,490.86550	1.49087	1,470.127	16.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Put	125.12700		0.12513	122.46550	0.12247	125.127	16.75	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,486.85380		1.48685	1,507.65760	1.50766	1,486.854	16.77	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	121.85380		0.12185	119.25760	0.11926	121.854	16.77	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.56530		10.56530	10.59100	10.59100		18.57	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,019.24580		1.01925	1,036.33180	1.03633	1,019.246	17.04	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	403.94580		0.40395	395.33180	0.39533	403.946	17.04	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,013.69180		1.01369	1,030.67470	1.03067	1,013.692	17.05	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	408.39180		0.40839	399.67470	0.39967	408.392	17.05	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,024.82650		1.02483	1,042.01910	1.04202	1,024.826	17.02	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	399.52650		0.39953	391.01910	0.39102	399.527	17.02	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			107.57171		107.57171	107.53743	107.53743			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	7,418.29000		7.41829	7,452.57000	7.45257	7,418.290		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	7,428.29000		7.42829	7,462.57000	7.46257	7,428.290		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	7,438.29000		7.43829	7,472.57000	7.47257	7,438.290		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.53297		84.87221	9.63056	84.13428				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	4,219.99000		4.21999	4,957.92000	4.95792	4,219.990			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	73,820.88000		73.82088	73,082.95000	73.08295	73,820.880			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			9.65654		82.28847	9.75762	81.54010				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,475.77000		9.47577	10,224.14000	10.22414	9,475.770			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,387.49000		9.38749	10,135.86000	10.13586	9,387.490			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,299.34000		9.29934	10,047.71000	10.04771	9,299.340			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			421.33800		421.33800	419.36600	419.36600				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	246,520.00000		24.65200	266,240.00000	26.62400	246,520.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	246,620.00000		24.66200	266,340.00000	26.63400	246,620.000			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	246,720.00000		24.67200	266,440.00000	26.64400	246,720.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			427.28300		427.28300	425.28300	425.28300				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	187,070.00000		18.70700	207,070.00000	20.70700	187,070.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Put	187,170.00000		18.71700	187,170.00000	20.71700	187,170.000		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	187,270.00000		18.72700	187,270.00000	20.72700	187,270.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			191.47700		191.47700	189.63300	189.63300			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			194.20400		194.20400	192.33400	192.33400			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			507.25900		507.25900	540.99500	540.99500			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.23000		94.77000	5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.25000		94.75000	5.28000	94.72000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.33000		94.67000	5.37000	94.63000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.45000	94.55000	5.50000	94.50000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.56000	94.44000	5.65000	94.35000			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			6.03000	93.97000	6.16000	93.84000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.37000	93.63000	6.48000	93.52000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.66000	93.34000	6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.94000	93.06000	7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.19000	92.81000	7.33000	92.67000			0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.83950	7.83950	7.88370	7.88370		12.31	15,679,000.00	2,000	5,000.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	334.83520	0.33484	369.80510	0.36981	334.835	12.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	85.33520	0.08534	76.10510	0.07611	85.335	12.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	327.81190	0.32781	362.52600	0.36253	327.812	12.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	88.31190	0.08831	78.82600	0.07883	88.312	12.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	320.86390	0.32086	355.31940	0.35532	320.864	12.51	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	91.36390	0.09136	81.61940	0.08162	91.364	12.51	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.88910	7.88910	7.93340	7.93340		14.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	211.29430	0.21129	228.38460	0.22838	211.294	14.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	472.19430	0.47219	444.98460	0.44498	472.194	14.86	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	208.23070	0.20823	225.09750	0.22510	208.231	14.88	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	479.13070	0.47913	451.69750	0.45170	479.131	14.88	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	214.39990	0.21440	231.71750	0.23172	214.400	14.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	465.29990	0.46530	438.31750	0.43832	465.300	14.84	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.96739	101.90313	8.03969	101.43122			0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	4,566.69000	4.56669	5,038.60000	5.03860	4,566.690		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	4,497.32000	4.49732	4,969.23000	4.96923	4,497.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	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	4,428.01000	4.42801	4,899.92000	4.89992	4,428.010		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.07849	99.42524	8.15391	98.94669			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	10,816.89000	10.81689	11,295.44000	11.29544	10,816.890		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	10,744.16000	10.74416	11,222.71000	11.22271	10,744.160		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	10,671.48000	10.67148	11,150.03000	11.15003	10,671.480		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.46020	118.93733	6.54666	118.75467		2.71	0.00	0	23,011.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,481.70000	89.48170	89,299.04000	89.29904	89,481.700	2.85	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	2.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.65560	113.80920	6.75644	113.62398		2.80	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	146.51000	0.14651	122.11000	0.12211	146.510	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,129.13000	2.12913	2,289.95000	2.28995	2,129.130	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	149.46000	0.14946	124.65000	0.12465	149.460	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,113.26000	2.11326	2,273.67000	2.27367	2,113.260	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	152.46000	0.15246	127.24000	0.12724	152.460	2.73	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,097.44000	2.09744	2,257.44000	2.25744	2,097.440	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.88202	115.33911	7.00085	115.15148		2.44	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	217.28000	0.21728	185.66000	0.18566	217.280	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,172.53000	2.17253	2,328.54000	2.32854	2,172.530	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	211.48000	0.21148	180.55000	0.18055	211.480	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,199.12000	2.19912	2,355.82000	2.35582	2,199.120	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	214.37000	0.21437	183.09000	0.18309	214.370	2.37	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,185.81000	2.18581	2,342.16000	2.34216	2,185.810	2.37	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.16803	110.09179	7.31124	109.90162		2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	132.90000	0.13290	111.94000	0.11194	132.900	2.17	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
R157	On 08/05/2014	Bond Future	5.21	Put	2,781.15000		2.78115	2,950.36000	2.95036	2,781.150	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	129.69000		0.12969	109.16000	0.10916	129.690	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,805.46000		2.80546	2,975.10000	2.97510	2,805.460	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	131.29000		0.13129	110.54000	0.11054	131.290	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,793.30000		2.79330	2,962.72000	2.96272	2,793.300	2.17	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.24038		119.40891	8.33280	118.57959		13.20	0.00	0	59,181.00
R186	On 01/08/2013	Bond Future	7.20	Call	50.96000		0.05096	35.20000	0.03520	50.960	12.93	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	9,981.37000		9.98137	10,794.93000	10.79493	9,981.370	12.93	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	65.47000		0.06547	45.60000	0.04560	65.470	12.95	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	9,492.50000		9.49250	10,301.95000	10.30195	9,492.500	12.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	609.48000		0.60948	465.42000	0.46542	609.480	13.14	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	4,676.63000		4.67663	5,361.89000	5.36189	4,676.630	13.14	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,109.27000		1.10927	874.52000	0.87452	1,109.270	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	3,305.33000		3.30533	3,899.90000	3.89990	3,305.330	13.20	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	17.12000		0.01712	11.44000	0.01144	17.120	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	11,988.80000		11.98880	12,812.44000	12.81244	11,988.800	12.87	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	6,812.94000		6.81294	6,087.79000	6.08779	6,812.940	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	234.02000		0.23402	338.19000	0.33819	234.020	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	110,136.50000		110.13650	109,307.18000	109.30718	110,136.500	13.75	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	13.75	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	202.83000		0.20283	147.38000	0.14738	202.830	13.04	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	7,153.77000		7.15377	7,927.64000	7.92764	7,153.770	13.04	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3.78000		0.00378	2.44000	0.00244	3.780	12.87	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Put	14,590.82000		14.59082	15,418.80000	15.41880	14,590.820	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	5.20000		0.00520	3.38000	0.00338	5.200	12.87	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	14,063.40000		14.06340	14,890.90000	14.89090	14,063.400	12.87	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	5,350.44000		5.35044	4,692.31000	4.69231	5,350.440	13.64	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	452.24000		0.45224	623.43000	0.62343	452.240	13.64	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.67000		0.00067	0.42000	0.00042	0.670	12.87	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	17,276.02000		17.27602	18,105.09000	18.10509	17,276.020	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.34489		121.09373	8.44090	120.25279		13.74	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	198.78000		0.19878	163.84000	0.16384	198.780	13.45	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,150.54000		18.15054	18,956.54000	18.95654	18,150.540	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	340.86000		0.34086	284.50000	0.28450	340.860	13.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	15,646.21000		15.64621	16,430.79000	16.43079	15,646.210	13.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,705.69000		2.70569	2,399.40000	2.39940	2,705.690	13.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,798.06000		5.79806	6,332.71000	6.33271	5,798.060	13.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,248.23000		3.24823	2,899.13000	2.89913	3,248.230	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,981.75000		4.98175	5,473.59000	5.47359	4,981.750	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,286.62000		3.28662	2,934.63000	2.93463	3,286.620	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,930.32000		4.93032	5,419.27000	5.41927	4,930.320	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,034.99000		6.03499	5,515.39000	5.51539	6,034.990	14.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,543.83000		2.54383	2,865.17000	2.86517	2,543.830	14.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,434.89000		7.43489	6,852.03000	6.85203	7,434.890	14.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,862.36000		1.86236	2,120.44000	2.12044	1,862.360	14.13	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,210.10000		3.21010	2,863.89000	2.86389	3,210.100	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,033.54000		5.03354	5,528.27000	5.52827	5,033.540	13.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.44261		117.43113	8.54212	116.57896		13.68	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,610.76000		2.61076	2,346.13000	2.34613	2,610.760	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,793.80000		8.79380	9,381.34000	9.38134	8,793.800	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,639.30000		2.63930	2,372.52000	2.37252	2,639.300	13.54	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
R186	On 06/02/2014	Bond Future	7.76	Put	8,729.83000		8.72983	9,315.22000	9.31522	8,729.830	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,582.42000		2.58242	2,319.93000	2.31993	2,582.420	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,858.06000		8.85806	9,447.74000	9.44774	8,858.060	13.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.54463		119.02140	8.64785	118.15770		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,623.13000		1.62313	1,454.65000	1.45465	1,623.130	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,727.50000		14.72750	15,422.72000	15.42272	14,727.500	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,640.55000		1.64055	1,470.61000	1.47061	1,640.550	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,647.29000		14.64729	15,341.05000	15.34105	14,647.290	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,605.85000		1.60585	1,438.82000	1.43882	1,605.850	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,807.96000		14.80796	15,504.63000	15.50463	14,807.960	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			274.23606		274.23606	273.69596	273.69596			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	20,753.94000		20.75394	21,294.04000	21.29404	20,753.940		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	20,763.94000		20.76394	21,304.04000	21.30404	20,763.940		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	20,773.94000		20.77394	21,314.04000	21.31404	20,773.940		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			5.91579		104.77661	5.98213	104.68798		1.80	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,530.93000		67.53093	67,442.30000	67.44230	67,530.930	1.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future			6.07326		106.25501	6.15664	106.16514		1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	45.33000		0.04533	38.15000	0.03815	45.330	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,443.10000		1.44310	1,525.79000	1.52579	1,443.100	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	46.35000		0.04635	39.03000	0.03903	46.350	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,433.12000		1.43312	1,515.67000	1.51567	1,433.120	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	47.38000		0.04738	39.93000	0.03993	47.380	1.62	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,423.15000		1.42315	1,505.57000	1.50557	1,423.150	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.27029		103.27467	6.37901	103.18368		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	141.44000		0.14144	122.91000	0.12291	141.440	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	993.23000		0.99323	1,065.69000	1.06569	993.230	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	137.50000		0.13750	119.38000	0.11938	137.500	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	1,006.27000		1.00627	1,079.14000	1.07914	1,006.270	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	139.34000		0.13934	121.02000	0.12102	139.340	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	999.62000		0.99962	1,072.29000	1.07229	999.620	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.61953		104.67319	6.77486	104.58098		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	79.60000		0.07960	67.27000	0.06727	79.600	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,195.48000		1.19548	1,275.36000	1.27536	1,195.480	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	77.86000		0.07786	65.76000	0.06576	77.860	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,205.86000		1.20586	1,285.97000	1.28597	1,205.860	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	78.72000		0.07872	66.51000	0.06651	78.720	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,200.66000		1.20066	1,280.66000	1.28066	1,200.660	1.08	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			199.09922		199.09922	195.76031	195.76031			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	23,890.78000		23.89078	27,229.69000	27.22969	23,890.780		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R202	On 01/08/2013	Bond Future	223.00	Put	23,900.78000		23.90078	27,239.69000	27.23969	23,900.780		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	23,910.78000		23.91078	27,249.69000	27.24969	23,910.780		0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R203	On 01/08/2013	Bond Future			7.24376		106.73714	7.30203	106.52901		5.17	35,329,993.34	331	3,923.00	
R203	On 01/08/2013	Bond Future	109.11	Call	93,523.94000		93.52394	93,315.81000	93.31581	93,523.940		5.37	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		5.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.40549		104.08378	7.46861	103.87274		5.39	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.71	Call	60.18000		0.06018	52.42000	0.05242	60.180		5.26	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,933.60000		5.93360	6,136.88000	6.13688	5,933.600		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	116.60000		0.11660	102.63000	0.10263	116.600		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,992.25000		4.99225	5,189.32000	5.18932	4,992.250		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	119.24000		0.11924	105.00000	0.10500	119.240		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,959.46000		4.95946	5,156.26000	5.15626	4,959.460		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	121.94000		0.12194	107.41000	0.10741	121.940		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,926.75000		4.92675	5,123.26000	5.12326	4,926.750		5.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,854.26000		101.85426	101,643.22000	101.64322	101,854.260		5.58	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		5.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.57129		105.48283	7.63962	105.26904		5.10	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Call	303.82000		0.30382	275.93000	0.27593	303.820		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,845.39000		4.84539	5,031.29000	5.03129	4,845.390		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	220.16000		0.22016	198.92000	0.19892	220.160		4.98	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,458.56000		5.45856	5,651.11000	5.65111	5,458.560		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	294.89000		0.29489	267.69000	0.26769	294.890		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,902.59000		4.90259	5,089.18000	5.08918	4,902.590		4.98	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	299.33000		0.29933	271.79000	0.27179	299.330		4.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Put	4,873.96000		4.87396	5,060.21000	5.06021	4,873.960	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.75083		102.75005	7.82510	102.53336		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	254.08000		0.25408	231.95000	0.23195	254.080	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,281.78000		6.28178	6,476.34000	6.47634	6,281.780	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,469.45000		1.46945	1,382.15000	1.38215	1,469.450	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,500.82000		2.50082	2,630.21000	2.63021	2,500.820	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	247.62000		0.24762	225.97000	0.22597	247.620	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,338.08000		6.33808	6,533.12000	6.53312	6,338.080	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	250.83000		0.25083	228.95000	0.22895	250.830	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,309.91000		6.30991	6,504.72000	6.50472	6,309.910	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			7.43671		103.45028	7.48930	103.21754		7.09	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	94,566.78000		94.56678	94,334.04000	94.33404	94,566.780	7.35	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	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.57442		104.90994	7.63046	104.67393		7.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	239.52000		0.23952	216.92000	0.21692	239.520	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,837.55000		5.83755	6,050.96000	6.05096	5,837.550	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	244.55000		0.24455	221.55000	0.22155	244.550	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,797.56000		5.79756	6,010.57000	6.01057	5,797.560	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	249.66000		0.24966	226.26000	0.22626	249.660	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,757.67000		5.75767	5,970.28000	5.97028	5,757.670	6.95	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	847.01000		0.84701	783.46000	0.78346	847.010	7.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,305.31000		3.30531	3,477.77000	3.47777	3,305.310	7.06	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.70867		102.28943	7.76826	102.05030		7.09	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	527.38000		0.52738	489.04000	0.48904	527.380	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,958.08000		5.95808	6,158.87000	6.15887	5,958.080	6.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Call	534.48000		0.53448	495.71000	0.49571	534.480	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,922.35000		5.92235	6,122.71000	6.12271	5,922.350	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	520.35000		0.52035	482.44000	0.48244	520.350	6.94	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,993.90000		5.99390	6,195.12000	6.19512	5,993.900	6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.85679		103.67458	7.92035	103.43226		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	504.92000		0.50492	471.44000	0.47144	504.920	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,702.66000		7.70266	7,911.50000	7.91150	7,702.660	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	510.66000		0.51066	476.87000	0.47687	510.660	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,666.86000		7.66686	7,875.39000	7.87539	7,666.860	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	499.22000		0.49922	466.06000	0.46606	499.220	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,738.51000		7.73851	7,947.67000	7.94767	7,738.510	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			5.53684		101.26155	5.55148	101.25512		0.64	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,263.44000		30.26344	30,257.01000	30.25701	30,263.440	0.68	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	0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.88489		102.69036	5.92130	102.68388		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.96000		0.01996	19.26000	0.01926	19.960	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	305.00000		0.30500	310.78000	0.31078	305.000	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	20.22000		0.02022	19.51000	0.01951	20.220	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	303.46000		0.30346	309.23000	0.30923	303.460	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	20.49000		0.02049	19.77000	0.01977	20.490	0.43	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	301.94000		0.30194	307.70000	0.30770	301.940	0.43	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future			7.69037	98.22215	7.74284	97.96349		8.63	0.00	0	23,757.00
R207	On 01/08/2013	Bond Future	106.18	Call	90,650.96000	90.65096	90,392.30000	90.39230	90,650.960	8.99	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	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.81801	99.60804	7.87338	99.34576		8.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	382.77000	0.38277	349.25000	0.34925	382.770	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,920.07000	5.92007	6,148.83000	6.14883	5,920.070	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	390.11000	0.39011	356.05000	0.35605	390.110	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,876.65000	5.87665	6,104.87000	6.10487	5,876.650	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	397.55000	0.39755	362.95000	0.36295	397.550	8.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,833.37000	5.83337	6,061.05000	6.06105	5,833.370	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.94277	97.30742	8.00111	97.04167		8.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	596.85000	0.59685	553.69000	0.55369	596.850	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,672.80000	6.67280	6,895.39000	6.89539	6,672.800	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	580.83000	0.58083	538.63000	0.53863	580.830	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,755.14000	6.75514	6,978.69000	6.97869	6,755.140	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	588.80000	0.58880	546.12000	0.54612	588.800	8.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,713.91000	6.71391	6,936.98000	6.93698	6,713.910	8.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.08070	98.62514	8.14230	98.35583		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	530.38000	0.53038	495.52000	0.49552	530.380	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,166.07000	9.16607	9,400.52000	9.40052	9,166.070	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	518.19000	0.51819	484.00000	0.48400	518.190	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,251.18000	9.25118	9,486.30000	9.48630	9,251.180	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	524.25000	0.52425	489.73000	0.48973	524.250	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,208.58000	9.20858	9,443.37000	9.44337	9,208.580	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.77016	96.54556	7.82229	96.26034		9.40	3,668,731.28	38	18,200.00
R208	On 01/08/2013	Bond Future	101.40	Call	87,501.09000	87.50109	87,215.87000	87.21587	87,501.090	9.76	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	9.76	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.88737	94.51193	7.94203	94.22276		10.02	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	449.21000	0.44921	410.48000	0.41048	449.210	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,495.29000	6.49529	6,745.73000	6.74573	6,495.290	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	457.71000	0.45771	418.36000	0.41836	457.710	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,446.56000	6.44656	6,696.38000	6.69638	6,446.560	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	466.32000	0.46632	426.36000	0.42636	466.320	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,397.99000	6.39799	6,647.20000	6.64720	6,397.990	9.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,417.84000	1.41784	1,321.12000	1.32112	1,417.840	9.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,499.18000	3.49918	3,691.63000	3.69163	3,499.180	9.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.99899	95.78238	8.05619	95.48932		9.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	697.91000	0.69791	648.53000	0.64853	697.910	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,389.51000	7.38951	7,633.19000	7.63319	7,389.510	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	707.80000	0.70780	657.85000	0.65785	707.800	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,343.53000	7.34353	7,586.64000	7.58664	7,343.530	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	688.53000	0.68853	639.70000	0.63970	688.530	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,436.04000	7.43604	7,680.27000	7.68027	7,436.040	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.11634	93.68282	8.17626	93.38585		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	595.11000	0.59511	556.03000	0.55603	595.110	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,177.93000	10.17793	10,435.82000	10.43582	10,177.930	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	602.20000	0.60220	562.74000	0.56274	602.200	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,129.03000	10.12903	10,386.54000	10.38654	10,129.030	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	588.09000	0.58809	549.40000	0.54940	588.090	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,226.92000	10.22692	10,485.20000	10.48520	10,226.920	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.91221		76.44513	9.00939	75.70490		18.85	305,780,520.00	4,000	15,308.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,496.02000		66.49602	65,755.79000	65.75579	66,496.020	19.45	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	19.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	108.59000		0.10859	77.68000	0.07768	108.590	18.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,662.42000		7.66242	8,371.74000	8.37174	7,662.420	18.46	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			9.00671		74.37939	9.10699	73.62875		20.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,448.21000		2.44821	2,168.76000	2.16876	2,448.210	19.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,218.87000		5.21887	5,690.06000	5.69006	5,218.870	19.97	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,880.03000		2.88003	2,566.06000	2.56606	2,880.030	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,544.19000		4.54419	4,980.86000	4.98086	4,544.190	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,912.43000		2.91243	2,595.98000	2.59598	2,912.430	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,498.51000		4.49851	4,932.70000	4.93270	4,498.510	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,579.15000		4.57915	0.00000	0.00000	4,579.150	20.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,778.66000		2.77866	0.00000	0.00000	2,778.660	20.25	2,778,660.00	1,000	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,216.44000		5.21644	4,754.18000	4.75418	5,216.440	20.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,340.23000		2.34023	2,628.61000	2.62861	2,340.230	20.34	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,659.72000		5.65972	5,175.15000	5.17515	5,659.720	20.40	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,080.48000		2.08048	2,346.55000	2.34655	2,080.480	20.40	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,584.53000		6.58453	6,058.12000	6.05812	6,584.530	20.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,632.17000		1.63217	1,856.40000	1.85640	1,632.170	20.52	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,945.04000		2.94504	2,626.10000	2.62610	2,945.040	20.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,453.16000		4.45316	4,884.86000	4.88486	4,453.160	20.03	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.09448		75.37925	9.19774	74.61857		20.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	3,045.64000		3.04564	2,763.40000	2.76340	3,045.640	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,190.23000		7.19023	7,668.67000	7.66867	7,190.230	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,989.52000		2.98952	2,711.05000	2.71105	2,989.520	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,296.23000		7.29623	7,778.44000	7.77844	7,296.230	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,017.51000		3.01751	2,737.15000	2.73715	3,017.510	19.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,243.09000		7.24309	7,723.41000	7.72341	7,243.090	19.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future				9.18370	73.25499	9.29005	72.48406		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,934.68000		1.93468	1,748.94000	1.74894	1,934.680	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,710.57000		12.71057	13,295.76000	13.29576	12,710.570	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,898.31000		1.89831	1,715.34000	1.71534	1,898.310	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,855.38000		12.85538	13,443.34000	13.44334	12,855.380	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,916.44000		1.91644	1,732.08000	1.73208	1,916.440	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,782.85000		12.78285	13,369.42000	13.36942	12,782.850	19.89	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			155.30706		155.30706	152.07067	152.07067			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	17,682.94000		17.68294	20,919.33000	20.91933	17,682.940		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	17,692.94000		17.69294	20,929.33000	20.92933	17,692.940		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	17,702.94000		17.70294	20,939.33000	20.93933	17,702.940		0.00	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 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			128.44248		128.44248	128.41021	128.41021				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	1,547.52000		1.54752	1,579.79000	1.57979	1,547.520			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	1,557.52000		1.55752	1,589.79000	1.58979	1,557.520			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	1,567.52000		1.56752	1,599.79000	1.59979	1,567.520			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			127.80166		127.80166	126.39259	126.39259				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	10,188.34000		10.18834	11,597.41000	11.59741	10,188.340			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	10,198.34000		10.19834	11,607.41000	11.60741	10,198.340			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	10,208.34000		10.20834	11,617.41000	11.61741	10,208.340			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			8.74410		87.50450	8.85660	86.62620		17.05		10,063,017.50	115	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	76,889.48000		76.88948	76,011.18000	76.01118	76,889.480	17.68		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.68		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.84490		85.20244	8.96117	84.31174		17.88		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,809.65000		2.80965	2,450.88000	2.45088	2,809.650	17.82		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,811.87000		4.81187	5,343.80000	5.34380	4,811.870	17.82		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,842.07000		2.84207	2,480.37000	2.48037	2,842.070	17.83		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,764.43000		4.76443	5,293.43000	5.29343	4,764.430	17.83		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,874.71000		2.87471	2,510.07000	2.51007	2,874.710	17.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.61	Put	4,717.33000		4.71733	5,243.39000	5.24339	4,717.330	17.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.94040		86.34761	9.06035	85.44513		17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,756.21000		2.75621	2,447.99000	2.44799	2,756.210	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,744.10000		7.74410	8,338.36000	8.33836	7,744.100	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,702.83000		2.70283	2,399.03000	2.39903	2,702.830	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,855.97000		7.85597	8,454.65000	8.45465	7,855.970	17.39	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,729.44000		2.72944	2,423.44000	2.42344	2,729.440	17.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,799.90000		7.79990	8,396.38000	8.39638	7,799.900	17.40	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.03383		83.97844	9.15753	83.06365		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,844.47000		1.84447	1,635.68000	1.63568	1,844.470	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,078.92000		13.07892	13,784.92000	13.78492	13,078.920	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,809.39000		1.80939	1,603.78000	1.60378	1,809.390	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,223.12000		13.22312	13,932.30000	13.93230	13,223.120	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,826.87000		1.82687	1,619.67000	1.61967	1,826.870	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,150.90000		13.15090	13,858.49000	13.85849	13,150.900	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			8.97643		77.66335	9.06855	76.93264		20.06	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	67,215.45000		67.21545	66,484.74000	66.48474	67,215.450	20.78	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	20.78	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.06990		75.47501	9.16498	74.73406		21.08	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	692.56000		0.69256	596.03000	0.59603	692.560	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,910.64000		11.91064	12,555.06000	12.55506	11,910.640	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	704.71000		0.70471	606.75000	0.60675	704.710	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,823.84000		11.82384	12,466.83000	12.46683	11,823.840	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	680.57000		0.68057	585.46000	0.58546	680.570	20.66	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,997.80000		11.99780	12,643.64000	12.64364	11,997.800	20.66	0.00	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 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.03743	100.73851	9.10935	100.00565			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	13,826.04000	13.82604	14,558.90000	14.55890	13,826.040		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	13,696.49000	13.69649	14,429.35000	14.42935	13,696.490		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	13,567.19000	13.56719	14,300.05000	14.30005	13,567.190		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.13345	97.73895	9.20779	96.99585			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,782.21000	14.78221	15,525.31000	15.52531	14,782.210		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	14,652.88000	14.65288	15,395.98000	15.39598	14,652.880		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	14,523.81000	14.52381	15,266.91000	15.26691	14,523.810		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	423.69150	0.04237	425.98600	0.04260	423.692	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	345.69150	0.03457	347.98600	0.03480	345.692	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	376.43960	0.03764	378.76450	0.03788	376.440	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	398.43960	0.03984	400.76450	0.04008	398.440	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	334.89660	0.03349	337.23760	0.03372	334.897	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	456.89660	0.04569	459.23760	0.04592	456.897	13.73	0.00	0	0.00
Total for Derivatives :										792,264,430.32	62,340	2 132 758.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98551			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.37500	105.36968	7.37500	105.34895			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01145			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.62500	105.31434	8.62500	105.29018			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.60903			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.72785			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.85026	8.00000	47.84006			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.49000	95.88339	9.49000	95.85923			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.52500	102.95357	7.52500	102.93290		19,565,000,000.00		2,600,000	3,019,402.00
AB07	On 07/03/2014	Spot Bond	7.07500	103.83083	7.07500	103.81122		111,785,000,000.00		15,800,000	7,903,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.09052			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.94000	105.82375	8.94000	105.79860		89,400,000,000.00		10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00945			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	1.30000	135.64152	1.30000	135.58375			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	129.33278	2.35000	257.78219			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58440			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62945			0.00	341,070,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.16246			0.00	40,000,000	20,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.16981			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.17459			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.78500	109.11160	7.78500	109.08896		77,850,000,000.00		10,000,000	5,060,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.34580			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.67500	104.46768	7.67500	104.44631			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96410			0.00	0	4,800,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97971			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61340			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.54718			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.68521			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.03638			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.12722			0.00	4,000,000	1,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.77500	104.88414	6.77500	104.86496		107,045,000,000.00		15,800,000	5,875,200.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66311			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56701			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	129.94664	5.05000	129.87826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	3.02000	124.79671	3.02000	124.73780			0.00	0	2,500,000.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.42691	2.55000	116.37337			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.45000	102.80375	3.45000	102.75387			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.24000	117.81507	11.24000	117.77948			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.28672			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.90359			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.89924			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.97319			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.85000	109.52302	3.85000	109.46876			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.91557	100.00000	26.85036			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	161.11887	2.09000	161.04678			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.49195	2.76000	151.42142			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	162.93420	2.12000	162.86116			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.50000	155.95562	2.50000	155.88411			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.23625	69.54439	8.23625	69.52317			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.23625	69.54439	8.23625	69.52317			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.65558	84.61000	15.62931			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.11184			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.06000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	41.74647	100.00000	41.66726			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.79000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.33000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	84.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.61000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.43574			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.28076			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	83.85000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.21500	102.28441	7.21500	102.26461			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.89000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.39000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.12000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.31500	116.25968	7.31500	116.23699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	107.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37304			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.63000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	83.93000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.94000	91.63981	2.94000	96.87447			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.06000	95.20020	3.06000	138.25920			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	3.10000	105.46693	3.10000	177.99711			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	110.48000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.28000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500	88.85566	9.60500	90.96336			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.98000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	91.87000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.78830			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.10000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9.75000	85.29867	9.75000	85.29410			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	8.54000	107.85722	8.54000	107.83272		11,956,000,000.00	1,400,000	14,530,000.00	
ABS5	On 01/05/2015	Spot Bond	7.32500	102.94437	7.32500	102.92425		83,505,000,000.00	11,400,000	14,626,800.00	
ABS6	On 01/06/2020	Spot Bond	9.09000	96.09221	9.09000	96.06887		9,090,000,000.00	1,000,000	6,445,000.00	
ABS7	On 11/09/2026	Spot Bond	9.95000	94.22952	9.95000	94.20466		0.00	0	5,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.77500	106.44438	7.77500	106.42232		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	1.30000	127.20087	1.30000	127.14667		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	124.04165	4.00000	123.97977		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	2.16000	131.38932	2.16000	261.88258		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.54001	124.06300	0.54001	126.77864		74,305,376,000.00	137,600,000	34,400,000.00	
ABS14	On 31/01/2022	Spot Bond	2.30000	120.19081	2.30000	122.54943		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.78663		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.47360	100.00000	25.41121		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.60199		0.00	0	0.00	
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.60199		0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.47500	107.66946	11.47500	107.63683		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.94833			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.97400			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.33745			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.12568			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.12455			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.92265			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.40915	11.00000	57.39273			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.69818			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.92563			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.13962			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.14640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16193			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13947			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14416			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14622			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10674			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10674			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12673			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13575			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.12673			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.08675			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.09440			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.13305			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13116			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01795			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13116			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14142			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.14590			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.14776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	100.14403			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.12173			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.13578			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.38511			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.48000	102.64002	9.48000	102.68472			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.12463			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.49500	104.56089	7.49500	104.53964			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.07903			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	101.25119			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	102.00265			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	101.11393			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	4.42223	100.00000	4.41244			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.97423	100.00000	5.96108			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	76.31025			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	153.19884			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	153.24344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.13945			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.68630			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.68630			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.11393			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.57016			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.13472			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.13359			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.27396			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.46598			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.27418			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91624			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.85965			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.24643			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59186			0.00	0	868,500.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.01405			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.14003			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	100.24812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11535			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13720			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84185			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12217			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11895			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12520			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13683			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13023			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12274			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12482			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.74822	10.23000	102.72036			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12671			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12369			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17356			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31869			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11552			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.56500	101.26091	9.56500	101.23507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13619		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.45856	1.75000	107.53209		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12463		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12481		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13188		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13652		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12724		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12483		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.13560		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.13096		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14115		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13188		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13745		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.72850		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.13560		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13282		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.14069		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.14312		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.10863			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.11473			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.12352			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.12635			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.14376			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.14078			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.15133			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.13281			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.14985			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.15040			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.15133			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.89937			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.14393			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	100.14393			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	114.28540			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	113.88100			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.12352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12222			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98949			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.63950			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07199			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.25174			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.07237	100.00000	6.05766			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.64627			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.72076			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.77032			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.27546			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41866			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.60948			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.11030			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.17500	97.21104	8.17500	97.18891			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.47135			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.73602			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.78500	101.51965	8.78500	101.49593		14,056,000,000.00	1,600,000	1,355,342.00	
AIR02	On 30/04/2023	Spot Bond	9.39000	116.35406	9.39000	116.32489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.79078	100.00000	45.67863				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.57500	111.13471	7.57500	111.11226			110,595,000,000.00	14,600,000	7,775,600.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	45.91502	100.00000	45.80257				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.32632	100.00000	13.29682				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.31000	143.58699	3.31000	143.51801				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.56229	4.55000	128.65997				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.22727				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02123				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29972				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31311				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25874				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00171				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.03500	105.47671	9.03500	105.45125				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24935				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.30348				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.85555	100.00000	65.69426				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.98105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.50000	111.27822	7.50000	111.25583			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.89871			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.16913			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.73000	102.65963	6.73000	102.64097			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.90894			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65500	103.32518	7.65500	103.30397			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.99000	105.63873	8.99000	105.61336			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.00812			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.24333	102.75101	11.24333	101.70267			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89617			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.12935	100.56039	11.12935	100.28880			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.17227	100.43085	11.17227	100.20438			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89602			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22204	100.23617	11.22204	100.05438			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.26637	98.27179	12.26637	98.20307			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89337			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89337			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.89345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.49333	98.89026	11.49333	99.19985			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.39330	101.39173	11.39330	100.02478			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.12935	100.56039	11.12935	100.28880			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.38974	100.29033	11.38974	100.08708			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57532	93.39931	10.57532	99.57077			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89924			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.89491			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.89491			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.90092			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.84080			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.77134	99.10182	10.77134	99.37918			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.76500	97.80843	11.76500	97.77728			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
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.73674	10.22500	95.05737			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92946			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.90947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.95530	12.22500	99.92442			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.89654			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.43500	60.31293	11.43500	95.29896			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89983			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89709			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89709			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.90114			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.92553			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.24333	102.62950	14.24333	101.63392			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.55795	99.39004	15.55795	99.30358			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.48928	99.22028	14.48928	99.38620			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.86156			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.86156			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.86156			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.85609			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.59857	100.00000	18.55301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.92678	100.00000	16.88533			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.44864	100.00000	10.42304			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.44919	100.00000	10.42388			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.63289	100.00000	12.60196			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.94619	100.00000	10.91938			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	60.88165	100.00000	60.76614			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10395			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.89355			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.89090			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	104.43845	2.06000	167.28161			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.31000	92.66016	8.31000	134.21708			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.31000	93.95180	8.31000	134.54231			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69500	96.81718	8.69500	96.79466			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.12327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.76031			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.73363			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	102.15519			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98118			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.38753			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.12807			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	99.25683	100.00000	99.00036			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.18500	97.66000	8.18500	97.63872		851,240,000,000.00	104,000,000	52,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.27482			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19265			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21965			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30963			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39959			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65110			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.49510	100.00000	6.47920			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05537			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.07905			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08694			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18159			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30770			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15582			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16926			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17292			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.76000	102.61229	8.76000	102.58838			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.18391			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20330			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.63115	100.00000	3.62235			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.63115	100.00000	3.62235			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.90000	107.43421	6.90000	107.41408			6,900,000,000.00	1,000,000	78,517,036.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.89389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.46130			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.01604			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.31857			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56664			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.93567	100.00000	6.91887			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.68260			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56863			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.60150			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.66119			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.90870			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.32049			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.93321			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13588			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.24027	100.00000	11.21274			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47500	108.93581	7.47500	108.91408		11,960,000,000.00	1,600,000	1,354,800.00	
CBL08	On 02/11/2016	Spot Bond	9.64000	114.64797	9.64000	114.61865		1,928,000,000.00	200,000	127,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.65053		0.00	0	0.00	
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.12369		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	9.34000	104.38995	9.34000	104.36406			134,496,000,000.00	14,400,000	7,631,000.00
CBL12	On 06/09/2018	Spot Bond	11.34500	103.37377	11.34500	103.34278			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.47548			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.59500	104.48371	11.59500	104.45119			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02490			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.53000	100.74595	9.53000	100.72047			7,624,000,000.00	800,000	1,910,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.91905			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.03500	99.62921	12.03500	99.59706			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.06325			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.34002			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.94635			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	10.27500	75.19771	10.27500	92.59342			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.14000	115.20769	10.14000	115.17655			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.99000	111.17259	9.99000	111.14298			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.43000	115.26482	9.43000	115.23596			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.48090			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.89000	103.33520	11.89000	103.30277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.98941			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.36915			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.72735			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.47868			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	100.59835			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.30068			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.92567			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28638			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12643			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11983			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.36196			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69847			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66627			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66379			0.00	0	30,000,000.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.13303			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	11.03500	104.43286	11.03500	104.40208			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.61500	103.02735	8.61500	103.00351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96886			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.17371			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.51564			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.51564			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.92914			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.66285	100.00000	20.61280			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.49514	100.00000	20.44548			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13950			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.01698	100.00000	65.85705			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	66.46262	100.00000	66.29985			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.73206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.22516			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.91829	10.11000	99.89108			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.22516			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.80579			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.33821			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30397			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.95102	2.76000	112.42181			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.34101	3.14000	112.40557			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.67127	8.25000	102.64872			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.22516			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.22516			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.38197	3.10000	112.00242			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.14653	2.40000	111.77988			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20191			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19051			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.32273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.34141			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500	102.06626	8.37500	102.04338			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.39250			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.37147			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.25351			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26466			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500	102.23328	8.42500	102.21024			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500	102.23328	8.42500	102.21024			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	8.47500	101.04431	8.47500	101.02139			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.14327			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15938			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.25013			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.25013			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	60.39185	100.17539	60.24532			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.80046			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.14558			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.61550			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.65869			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.17966	9.35000	103.15361			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.17966	9.35000	103.15361			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.56172			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.56340			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	101.04363			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.22765			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02262			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01667			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01781			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01781			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01781			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01781			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01781			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01795			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36500	103.68173	9.36500	103.65595			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16905			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65399			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14758			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14758			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10670			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16491			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.95966			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19294			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13003			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13299			0.00	3,000,000	3,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.65942			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.75366			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68772			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13262			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17987			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37950			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10544			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12538			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14671			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14671			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14671			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14671			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.91882			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.53839			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02085			0.00	50,000,000	25,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02059			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91652			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02059			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.73459			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.15397			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91655			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91655			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91185			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.24209	100.00000	6.22698			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	100.14855			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.93276			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88500	93.00577	10.88500	93.33324			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40500	92.38235	11.40500	94.91643			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91624			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.15354			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.90913			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24091			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.24775			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.69884	8.80500	101.36733			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13281			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49040			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	100.13967			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14246			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.15318			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.72190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00440			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00440			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00440			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.13987			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.09892			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.65129	100.00000	26.59165			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.65129	100.00000	26.59165			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.05494	7.01000	36.66718			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	136.61808			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	0.00067			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00067			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.69500	96.81718	8.69500	124.32213			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000	30.60311	8.31000	134.21708			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000	30.98700	8.31000	134.54231			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.82194			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.68361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59160			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59160			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14511			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13463			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13676			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.59226			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13560			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24091			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12185			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.92500	111.52151	8.92500	108.50996			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.13000	100.04704	9.13000	100.02264		125,994,000,000.00	13,800,000	6,925,862.00	
COJ05	On 05/06/2023	Spot Bond	10.18500	113.19313	10.18500	113.16241			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.37500	105.85261	8.37500	105.82888			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.77500	108.17719	9.77500	108.14914			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500	95.50029	10.19500	95.47434			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.04000	96.31072	11.04000	96.28244			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.04000	89.14362	11.04000	89.11745			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.53434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56489			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44182			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.00387			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.49068			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20682			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.63500	88.72792	12.63500	88.61886			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.18390	100.00000	11.14898			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.96117			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.26500	96.22505	8.26500	97.19783			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.85267			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.24402			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.36025			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	102.12762			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.37500	103.81339	7.37500	103.79266			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.17500	121.09099	7.17500	121.06767			20,090,000,000.00	2,800,000	1,400,000.00
DV22	On 07/02/2020	Spot Bond	8.44000	108.70211	8.44000	108.67729			46,234,320,000.00	5,478,000	52,345,854.00
DV23	On 27/02/2023	Spot Bond	8.86500	110.58562	8.86500	110.55913			497,194,402,635.00	56,085,099	85,415,485.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.10000	134.17216	8.10000	134.14273			296,460,000,000.00	36,600,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.53755			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65302			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70777			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.74386			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.41689			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	100.00000	-0.20000	130.65996			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.32000	111.05258	2.49000	108.70808			27,840,000,000.00	12,000,000	28,170,000.00
EL29	On 19/11/2029	Spot Bond	2.54000	95.83190	2.54000	95.78788			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62500	109.11025	9.62500	109.08192			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52500	109.56498	9.52500	109.53727			0.00	0	4,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.09000	101.21601	10.09000	101.18895			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.61500	90.24506	10.61500	94.16214			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68109			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.81716			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.54081			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.35526	100.00000	53.22601			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.14331	100.00000	56.00730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ193U	On 15/08/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425	0.00	0	0.00	0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	89.26639	100.00000	89.05436	0.00	0	0.00	0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	85.03217	100.00000	84.83979	0.00	0	0.00	0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.08938	3.00000	127.02945	0.00	0	0.00	0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.33500	109.12738	11.33500	102.64201	0.00	0	0.00	0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.30062	0.00	0	0.00	0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.35212	0.00	0	0.00	0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.65938	0.00	0	0.00	0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95500	82.58368	9.95500	96.98803	0.00	0	0.00	0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.85658	0.00	0	0.00	0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78434	0.00	0	0.00	0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.76101	0.00	0	0.00	0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87324	0.00	0	0.00	0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.84351	0.00	0	0.00	0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69529	0.00	0	0.00	0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72315	0.00	0	0.00	0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.74548	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
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69863			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.70039			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.73347			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.81500	104.38486	6.81500	104.36575		81,780,000,000.00		12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.74500	107.67387	7.74500	107.65152		3,566,185,250,000.00		460,450,000	233,494,820.00
ES23	On 25/01/2023	Spot Bond	8.40500	114.59059	8.40500	114.56453		454,676,880,000.00		54,096,000	260,471,600.00
ES26	On 02/04/2026	Spot Bond	8.87500	94.10832	8.87500	94.08599		586,903,750,000.00		66,130,000	57,126,444.00
ES33	On 15/09/2033	Spot Bond	9.48500	84.40574	9.58000	83.66002		6,413,681,120,000.00		676,192,000	956,380,402.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.63127			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29379			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	100.00000	15.97005	100.00000	15.92019			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.39716			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22295			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.75197	100.00000	11.72350			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.43624	100.00000	11.40853			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81158			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.84075			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.98647			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.42500	104.34550	7.42500	104.32483		118,800,000,000.00	16,000,000	69,028,700.00	
FRB05	On 21/12/2018	Spot Bond	9.43500	96.22801	9.43500	96.20378		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26950		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26943		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.23190		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.61427		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	11.23500	103.29235	11.23500	103.26150		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.47526		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	75.79263	100.00000	75.59349		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.31079		0.00	0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.40000	120.87143	2.40000	121.62672		0.00	0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.19000	131.06200	2.19000	261.22996		0.00	0	3,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	3.04000	95.42904	3.04000	138.59160		0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.99000	107.19448	2.99000	180.91324		0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.58500	115.67458	7.58500	115.65118		0.00	0	0.00	
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.37099	100.00000	31.30194		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.37099	100.00000	31.30194			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12400	55.99381	8.12400	55.29002			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.73476	9.50400	34.84887			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.49358	9.74000	33.60507			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.59812			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00434			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23281			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14448			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.97509			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.97509			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.60062			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.95771			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16397			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23560			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13958			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15497			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	100.16563	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.16563	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23195			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15133			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18628			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20182			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14338			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.32769			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22347			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14855			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.13309	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17637			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21129			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15909			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17013			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20054			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20948			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22256			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19999			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19360			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17289			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16958			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21420			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21148			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.20400			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21457			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18115			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.83774	100.09221	10.81146			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13319			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22493			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.16292			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18432			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.89273			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.17556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.15113			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	100.15304			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.13822			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.14022			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.18903			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93703			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.25981			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93703			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.24741			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.13745			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.75644	13.22500	106.63764			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.12854			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93921			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93921			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.12872			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.19965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.13541			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.89500	84.91776	3.89500	88.02963			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	100.14208			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14208			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.78107			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91624			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.33067			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37865			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.40857			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15161			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15075			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.36075			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.48937			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	100.12742			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18619			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.64000	118.76042	3.64000	110.82347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.15372			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.15541			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.62000	108.28473	3.62000	110.98873			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.88010	98.92788	0.88010	118.15238			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.64000	105.19573	3.64000	110.82347			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.86001	106.36665	1.86001	121.19882			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.93010	106.90129	1.93010	123.03819			0.00	0	36,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.34995			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.62436	100.00000	20.57440			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.29927			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26033			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.56139	4.73000	110.50408			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26517			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13198			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15264			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.20369			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.18030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17321			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	100.12357			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.24093			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	100.12342			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.36715			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.29470			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.01165			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.99810	100.00000	7.97872			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.73233			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.85500	102.29522	10.85500	101.43402			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66738			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.66500	102.65217	7.66500	101.78550			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40852			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.95813			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.11815			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.31451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.43769			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.00000	138.63074	4.00000	138.56167			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64639			0.00	15,000,000	15,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.14476			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.26592			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.91828			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.49637			0.00	56,000,000	28,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.15879			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.17749			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000	125.64490	2.70000	250.42926			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000	130.95312	2.20000	261.01287			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000	123.39167	2.92000	245.93676			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.77000	100.97092	2.77000	118.28132			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.10581			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	118.22920	2.37000	118.17532			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36629			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.52278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.20190			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.98880			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01316			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.20000	85.34398	3.20000	85.30316			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.85610	100.00000	0.85402			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.09751	104.97509	13.06438			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.89075			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.03427	101.07593	16.99261			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.51304	100.44759	9.48991			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22029			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.52830	100.76967	15.49042			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.04994			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.94499			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.23681			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.90252			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.82000	93.23505	2.82000	93.19149			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.90786			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.21183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94360			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.61000	94.55979	2.61000	100.16248			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.07119			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.64000	94.19544	2.64000	99.85841			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.63394			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.28082			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	128.75984	2.40000	325.25919			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19723			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	49.79198	100.00000	49.63652			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.09000	105.43111	6.09000	105.41393		10,962,000,000.00	1,800,000	2,279,000.00	
FRX15	On 14/03/2015	Spot Bond	6.64500	105.85684	6.64500	105.83803		172,730,130,000.00	25,994,000	18,474,000.00	
FRX16	On 15/09/2016	Spot Bond	7.64500	103.25933	7.64500	103.23828		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.13000	103.70286	8.13000	103.68040		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.30500	110.66449	8.30500	110.63990		0.00	0	12,200,000.00	
FRX19	On 15/11/2019	Spot Bond	9.01000	101.01038	9.01000	100.98619		522,580,000.00	58,000	1,406,000.00	
FRX23	On 28/02/2023	Spot Bond	9.96500	88.34757	9.96500	88.93066		0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.96000	105.84280	9.96000	105.81469		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.65500	94.20216	10.65500	94.17515			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.45500	79.05259	10.45500	79.03058			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63484			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.57856			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.47453			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.34000	102.44868	9.34000	102.42314			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84775			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.27744			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.82439			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.82560			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58091			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.78363			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.71151			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.49421			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.40750			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.26126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000	0.00000	101.64479			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.06741			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.09306			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.14262			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	2.99752	100.00000	2.99089			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.20410			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.28945			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	100.30959			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.49513			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.32054			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.16427			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.49304			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.28784			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.01633			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.24489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.25526			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.01149			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03388			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81545			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	101.09987			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.09987			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	104.28976	100.00000	104.02028			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.24774			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28535			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.95588	103.15181	7.95588	100.38806			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.15999			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.29481			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35123			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30871	103.20777	8.30871	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.23762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.37952			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.43590			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75910	103.28589	8.75910	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.51296			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.49244			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.53936			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.63352			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	102.00944			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.35577			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.50991			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56956			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.25000	111.90460	8.25000	111.87962		16,500,000,000.00	2,000,000	35,461,300.00	
HWAY23	On 07/12/2023	Spot Bond	1.97000	133.48527	1.97000	266.06153			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000	136.56518	1.95000	266.50607			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500	101.10747	9.54500	101.08143			0.00	0	17,829,800.00
HWAY35	On 31/07/2035	Spot Bond	9.54000	101.11370	9.54000	101.08768			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.00000	106.62607	2.00000	106.57856		1,454,666,842,000.00	727,333,421	890,677,001.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	2.50000	101.89868	2.60000	99.99330			369,750,450,000.00	147,900,180	580,094,410.00
I2050	On 31/12/2050	Spot Bond	2.62500	102.51063	2.62500	102.46320			635,790,067,500.00	242,205,740	556,660,540.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	100,000.00
IBL11	On 12/03/2015	Spot Bond	7.47500	107.54184	7.47500	107.52039			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.66893			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.49079			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98294			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28561			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69804			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.02000	103.66380	7.02000	103.64437			9,126,000,000.00	1,300,000	650,000.00
IBL21	On 15/03/2016	Spot Bond	7.97500	106.37215	7.97500	106.34955			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.69000	107.76685	8.69000	107.74194			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.95000	102.73053	6.95000	102.71136			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12961			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65019			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.85000	109.61684	3.85000	109.56247			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79500	104.25493	7.79500	104.23291			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.92586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.98568			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.70001	106.14504	0.70001	126.08641			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.37000	104.06117	2.37000	121.90270			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.91842			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.31330			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.39000	103.50870	8.39000	103.48547			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.33952			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93244			0.00	0	100,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73558			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86500	96.45784	8.86500	96.43499			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.34000	93.21030	9.34000	93.18681		4,557,920,000.00		488,000	795,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.40565			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.49000	83.64814	8.49000	97.25422			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00197	100.00000	0.00197			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.94900	5.00000	100.93539			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.94900	5.00000	100.93539			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.03959	5.00000	102.02567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.94900	5.00000	100.93539			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.14733	4.00000	101.13645			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.83194			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77856			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.90420			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.47500	110.19476	9.47500	110.16689			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.92367			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.92367			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.85666			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.54492	100.00000	7.52665			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.91995			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.52832			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.31902			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.47500	101.62341	9.47500	101.59785			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48535			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.66982			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.86743			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.19215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000	4.13959	100.00000	4.12576			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.12014	5.40000	99.10561			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.01850	5.40000	99.00399			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.80500	5.45000	98.74673			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.68852	5.45000	98.63039			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.94250	5.25000	99.88506			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.64170	5.25000	99.58461			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.43161	5.35000	99.37367			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.33027	5.35000	99.27246			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.22914	5.35000	99.17144			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.90714	5.45000	98.84875			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87450			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.91216			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.24333	104.73373	11.24333	101.03063			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.24333	102.17579	11.24333	99.54779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02119			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44366			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02014			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.51438	6.50000	101.49664			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.14671			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98351			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43920			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.60916	100.00000	22.55439			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.93976			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.93976			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57213			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57213			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.67938			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.78687			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.40729			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.43356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45937			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.29060			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29276			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.22610			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.12826			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.11376			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.17322			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10877			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.18258			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.43356			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23781			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10031			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98213			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98213			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.36136			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.07853	100.00000	60.93056			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.90092			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.81988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP259U	On 02/08/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.47864			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31072			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34057			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.36052			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48500	102.80868	8.48500	102.78534			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.12500	103.59536	7.12500	103.57565			0.00	0	535,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49462			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.94000	105.33517	8.94000	105.31013		624,012,000,000.00	69,800,000	14,681,600.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.86135			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.71014			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02279			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.65500	103.54767	8.65500	103.52370			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.43105			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.45045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.46000	95.88468	3.46000	112.32099			0.00	0	2,100,000.00
IV019	On 31/03/2028	Spot Bond	4.22000	89.74321	4.22000	120.49144			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.45377			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.89988			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.61350			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.60375			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.31410			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.09427			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.00000	86.40375	4.00000	87.11464			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.00000	86.33172	4.00000	93.53300			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.35039			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.57725			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.25048			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.93500	108.63470	11.93500	108.60048			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.41027			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.22000	88.79081	4.22000	120.49144			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On 23/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.61315	5.25000	99.55609			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.50412	5.35000	99.44610			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.40263	5.35000	99.34473			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.30135	5.35000	99.24357			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.20028	5.35000	99.14262			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.09942	5.35000	99.04187			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	98.98023	5.45000	98.92175			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.87794	5.45000	98.81958			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.77586	5.45000	98.71762			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.85385			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.88007			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.08174			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.08994			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.01743			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.88542			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16063			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.94259			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.90259			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.66752			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.63438			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70322			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48548			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87434			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93056			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	88.67470	100.00000	88.46154			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.31529	100.00000	59.17002			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.07535	100.00000	55.93951			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	55.89931	100.00000	55.72479			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.10763			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.61285	100.00000	30.53787			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36037			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.41928	100.00000	9.39647			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.43600			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		38.05124	100.00000	37.93244			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.50531			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.29318			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.69000		141.13973	8.69000	141.10711			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.51972			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.60509			0.00	60,000,000	30,000,000.00
LGL02	On 13/08/2017	Spot Bond	9.04000		98.21086	9.04000	98.18688		34,352,000,000.00		3,800,000	3,337,000.00
LGL03	On 03/04/2018	Spot Bond	9.09000		65.46947	9.09000	96.24251			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		100.77031	8.00000	100.74883			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.38679			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.72500		98.29099	11.72500	98.26039		229,810,000,000.00		19,600,000	9,862,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.42421			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.87425			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20325			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.79347			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.59937			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.34536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.93225			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.38037			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.87710			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.36972			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.23362			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.28850			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.19544			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31473			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98570			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18297			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.15393			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.41390	100.00000	63.25861			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.37843	100.00000	60.23216			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.93601	100.00000	65.77452			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.31342	100.00000	34.23029			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.61063	100.00000	29.53889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.27895	100.00000	21.22740			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.78500	102.89630	8.78500	102.87213		1,757,000,000.00		200,000	399,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.27593			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23455			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.25521			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.41732			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.42830			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48312			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.18907			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.35253			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.17500	103.12036	8.17500	103.09778			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85500	101.90539	8.85500	101.88100			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.60000	102.16070	9.60000	102.13423			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500	104.22711	6.41500	104.20913		245,053,000,000.00		38,200,000	27,138,300.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.11695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.12168			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000	102.81621	9.69000	102.78946			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62500	104.15836	7.62500	104.13717		375,150,000,000.00	49,200,000	24,638,597.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50130			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.10000	99.63931	9.10000	99.61509			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.47934			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.80000	99.61100	8.80000	99.58757		45,760,000,000.00	5,200,000	3,412,000.00	
MTN02	On 13/07/2014	Spot Bond	6.89500	107.92355	6.89500	107.90334		591,591,000,000.00	85,800,000	78,204,065.00	
MTN03	On 13/07/2015	Spot Bond	7.67500	107.41420	7.67500	107.39185		297,790,000,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	8.74500	109.26832	8.74500	109.24249		19,239,000,000.00	2,200,000	14,063,300.00	
MTN05	On 28/10/2013	Spot Bond	6.33000	101.74725	6.33000	101.72997			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.83075			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59098			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.51453	100.00000	6.49876			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17259	100.00000	0.17217			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.82078	100.00000	6.80425			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.90429	100.00000	6.88757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond	100.89771	6.34504	100.89771	6.32955		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.42942	100.61875	6.41376		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	100.70858		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.71574		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.73364		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.74569		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75880		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.77072		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.77652		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.84841		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.93196		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17259	100.00000	0.17217		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17259	100.00000	0.17217		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.04500	95.98492	9.04500	95.96184		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.50903		0.00	9,100,000	2,900,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.41635		0.00	0	100,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.79490		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.48657			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02187			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.54701			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.67500	108.74062	7.67500	108.71837		32,235,000,000.00	4,200,000	67,950,787.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58478			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.03500	114.39835	9.03500	114.37087		18,070,000,000.00	2,000,000	2,110,900.00	
NBK4	On 28/10/2024	Spot Bond	10.86500	31.06623	10.86500	31.05745			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.72500	105.07193	7.72500	105.05017		146,775,000,000.00	19,000,000	9,596,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.30415			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.37929			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.81000	103.29159	6.81000	103.27280			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.40414			0.00	13,500,000	22,300,000.00
NBK9A	On 23/03/2016	Spot Bond	7.92500	105.91350	7.92500	105.89114		1,585,000,000.00	200,000	84,590,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01030			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.60538			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98046			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.79305			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.43618			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.45810			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.62770			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.43199			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	101.17192			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.28346			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.10575			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49012			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.65003			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.47781			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64948			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.40151			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.89622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.82665			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12777			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12023			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.50391			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11560			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11290			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.11281			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.42500	107.12583	8.42500	107.10181			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.67500	103.56738	5.67500	103.55149			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.67500	104.74472	6.67500	104.72572		208,260,000,000.00	31,200,000	16,486,400.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.83923			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.19000	112.62720	12.19000	112.59099			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.44816			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.54063			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	157.26730	2.21000	157.19641			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000	107.15905	8.74000	107.13372			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.24131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22062			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22062			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000	106.26835	9.37000	106.38211			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.63007			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.05168			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59697			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.59103			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.61549			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000	106.25653	9.57000	107.36627			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.63995			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.61554			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.63014			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000	106.24498	9.77000	106.35388			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.67901			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.64972			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.63990			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.82492			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.65942			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500	134.82767	3.92500	134.76068			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.92500	105.25286	6.92500	105.23340			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.52500	116.83160	8.52500	116.80495		54,560,000,000.00		6,400,000	8,266,000.00
NRA022	On 31/10/2022	Spot Bond	8.85500	123.20635	8.85500	123.17735		81,466,000,000.00		9,200,000	7,668,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500	163.88678	2.10500	163.81337			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.37000	124.16901	9.37000	124.13794		58,094,000,000.00		6,200,000	3,146,664.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.28104			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.24668			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.39751			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.03173			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97262			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.92323			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01336			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.63050			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.81391			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.52733	100.00000	16.48729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.13626	100.00000	22.08205			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.18778	100.00000	22.13344			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.21869	100.00000	22.16428			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.96061	100.00000	22.90437			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	23.78496	100.00000	23.72670			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	28.93712	100.00000	28.86624			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.70500	106.20125	6.70500	106.18212		28,295,100,000.00	4,220,000	3,445,844.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.34335	100.00000	6.32798			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.71000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.91299	100.00000	31.83483			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.10201			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22328			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	92.17339	100.00000	91.95393			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.69896			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50918			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98341			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.74885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.14517			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.14253			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.31890			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16181			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15118			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.14566			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.15914			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17105			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15836			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.15141			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18126			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16674			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.15813			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.55660			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.60662			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62912			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.67913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.89400			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.94394			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.76469			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.15026			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.47500	111.90661	6.47500	111.88724			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.29500	92.74791	6.29500	92.73229			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.11000	37.07546	8.11000	37.06740			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	6.39500	118.28359	6.47500	118.08528		245,191,040,330,000.00	341,054,000	9,503,686,529.00	
R158	On 15/09/2015	Spot Bond	6.47500	118.10572	6.47500	111.88724			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.37500	87.02437	6.37500	87.00953			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47500	123.92212	6.47500	123.90067			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.30500	81.90944	6.30500	81.89562			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.62500	104.45270	5.62500	104.43669			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20000	118.75256	8.29000	117.91122		342,288,770,600,000.00	742,533,000	3,943,109,948.00	
R187P	On 21/12/2026	Spot Bond	8.03000	34.59893	8.03000	34.59149			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.95000	32.33766	7.95000	32.33077			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	272.71423	1.70000	272.13849		130,097,525,040.00	77,439,003	218,166,666.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.86500	104.20071	5.92500	104.09790		9,950,863,980,000.00	696,652,000	1,285,079,673.00	
R202	On 07/12/2033	Spot Bond	2.39000	197.99420	2.50000	194.64622		2,570,728,693,000.00	075,618,700	1,638,580,516.00	
R2023	On 28/02/2023	Spot Bond	7.92500	101.34301	7.99500	100.85947		73,504,345,360,500.00	274,996,260	4,918,261,710.00	
R203	On 15/09/2017	Spot Bond	7.18500	106.15047	7.24000	105.92854		93,257,764,980,000.00	979,508,000	7,620,986,000.00	
R204	On 21/12/2018	Spot Bond	7.38500	102.88167	7.43500	102.63573		109,029,788,586,460.00	763,681,596	6,608,550,562.00	
R2048	On 28/02/2048	Spot Bond	9.07000	99.46594	9.07000	99.44197		47,038,861,210,000.00	186,203,000	3,455,070,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	67.05584	100.00000	66.89160		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.52000	104.44598	5.53000	104.42488		27,945,443,808,000.00	062,580,400	2,197,160,947.00	
R207	On 15/01/2020	Spot Bond	7.64000	101.29856	7.69000	101.02710		77,677,626,504,000.00	167,228,600	4,033,439,105.00	
R208	On 31/03/2021	Spot Bond	7.72500	96.01491	7.77500	95.71778		133,245,215,888,100.00	248,571,636	0,914,707,762.00	
R209	On 31/03/2036	Spot Bond	8.87500	76.02493	8.97000	75.27816		201,832,156,015,250.00	741,651,382	0,272,737,000.00	
R210	On 31/03/2028	Spot Bond	2.15000	154.44519	2.32000	151.20528		734,483,006,450.00	341,620,003	490,253,801.00	
R211	On 31/01/2017	Spot Bond	0.00000	117.45333	0.00010	129.14774		0.00	409,009,700	221,123,953.00	
R212	On 31/01/2022	Spot Bond	1.66000	128.70428	1.80000	127.28490		2,807,064,980,000.00	691,003,000	1,208,264,501.00	
R213	On 28/02/2031	Spot Bond	8.70500	87.02352	8.81500	86.13795		112,162,688,890,000.00	884,858,000	6,084,063,410.00	
R214	On 28/02/2041	Spot Bond	9.03000	76.51739	9.03000	76.49903		83,936,604,150,000.00	295,305,000	8,063,903,000.00	
R224C	On 15/09/2013	Spot Bond	5.68500	98.78450	5.68500	98.76931		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	5.78500	96.00622	5.78500	95.99134			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.89500	93.18625	5.89500	93.17154			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.53500	89.55993	6.53500	89.54428			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.37500	87.02437	6.37500	87.00953			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.29500	84.51387	6.29500	84.49964			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.30500	81.90944	6.30500	81.89562			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.96000	97.20642	5.96000	97.19099			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.98000	94.38420	5.98000	94.36901			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.93000	91.70996	5.93000	91.69532			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.44500	88.19204	6.44500	88.17676			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.31500	85.70623	6.31500	85.69167			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.29500	83.13092	6.29500	83.11684			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.35500	80.43122	6.35500	80.41747			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.21500	75.41525	7.21500	75.40065			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.26500	72.63216	7.26500	72.61800			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.44000	69.49950	7.44000	69.48563			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.42000	67.07770	7.42000	67.06435			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.40000	64.75279	7.40000	64.73994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.39000	62.48146	7.39000	62.46907			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65000	59.21018	7.65000	59.19804			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63000	57.11108	7.63000	57.09939			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.69500	54.73819	7.69500	54.72690			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.66500	52.83947	7.66500	52.82862			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.63500	51.02138	7.63500	51.01093			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.60500	49.28009	7.60500	49.27004			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.56500	47.65782	7.56500	47.64816			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.52500	46.10676	7.52500	46.09746			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.23000	41.24556	8.23000	41.23647			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.19000	39.79053	8.19000	39.78180			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.15000	38.40161	8.15000	38.39323			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.11000	37.07546	8.11000	37.06740			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.07000	35.80889	8.07000	35.80115			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.03000	34.59893	8.03000	34.59149			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.99000	33.44274	7.99000	33.43559			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.95000	32.33766	7.95000	32.33077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24325			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.43619			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.76873			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66440			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.82086			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.96383	100.00000	11.93484			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.37408			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29772			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32093			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37128			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30274			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98304			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.29217			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01119			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.36235	100.00000	86.16428			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04701			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.28493			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68596			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.34238			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.49990			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.97464			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15686			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.62968			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43161			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	101.85520			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88342			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.78623			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59152			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59152			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45968			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70740			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.30408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.58106			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99947			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.99944			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.44367			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.33656			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.49061	12.35000	107.45503			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.36656			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.77882			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.98868	100.00000	12.95721			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.98868	100.00000	12.95721			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34076			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57792			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.60125	100.00000	55.46655			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68935			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.27301	5.25000	102.25837			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98880	100.00000	0.98643			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.72195	100.00000	6.70549			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.91148	100.00000	9.88747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.45199	100.00000	11.35774			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.57902			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.39201			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.13500	106.41889	9.13500	106.39292		4,397,589,000,000.00	481,400,000	277,075,135.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.32008			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77500	109.97114	7.77500	109.94836		466,500,000,000.00	60,000,000	30,010,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.68175			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.29000	102.01711	9.29000	101.99179		557,400,000,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.27133			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.17903			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.15374			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.31227			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.28636			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.77500	104.12834	7.77500	104.10677		387,195,000,000.00	49,800,000	31,390,896.00	
SBK9	On 10/04/2018	Spot Bond	9.03500	99.36725	9.03500	99.34327		86,736,000,000.00	9,600,000	5,164,885.00	
SBK11	On 09/04/2014	Spot Bond	1.60000	132.29017	1.60000	132.23273			0.00	0	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.53616			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.93500	114.92201	7.93500	114.89772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.79500	115.22224	7.79500	115.19831			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72500	115.37275	7.72500	115.34900			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.64000	100.97893	8.64000	100.95572			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.87000	115.06127	7.87000	115.03715			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83500	115.13635	7.83500	115.11232			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16062			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30173			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02623			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.89133			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.88017			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.97168	100.00000	91.74570			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.29000	104.48883	8.29000	104.46577		21,554,000,000.00	2,600,000	1,300,000.00	
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.86569			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.65778			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.01216			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.75347	100.00000	1.74959			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.01427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.42500	104.30743	9.42500	104.28119			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94000	101.96898	9.94000	101.94210			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.86382			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.11951			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.94190			0.00	0	90,507,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.62662			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.92500	100.58051	8.92500	100.55665		42,840,000,000.00	4,800,000	18,786,000.00	
SBS3	On 25/05/2026	Spot Bond	8.99000	94.78087	8.99000	94.75822			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.47500	96.00232	9.47500	95.97817		9,475,000,000.00	1,000,000	1,241,000.00	
SBS9	On 07/07/2016	Spot Bond	7.65500	109.71887	7.65500	109.69610			0.00	0	1,648,400.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.67120	0.70000	122.62092			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.23000	130.62711	2.23000	260.36285			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.39425	0.70001	126.08641			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	105.40000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.67366	100.00000	100.00000	5.65992			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.24891	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.28118	1.27001	1.27001	123.65629			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.51438	6.50000	6.50000	101.49664			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.15410			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	99.98364			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	99.98224			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.15738			0.00	1,000,000	20,500,000.00
SHS05	On 29/06/2017	Spot Bond	9.34000	98.04307	9.34000	9.34000	98.01848			0.00	0	1,242,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.03439			0.00	737,600	25,364,800.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.44241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.10707			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.09652			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.59000	104.00543	5.59000	103.98962			0.00	0	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.77500	108.62207	7.77500	108.59918		130,620,000,000.00		16,800,000	8,442,300.00
SMF1	On 27/06/2013	Spot Bond	6.92500	102.25859	6.92500	100.00000			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.69000	100.80690	8.69000	100.78360		323,268,000,000.00		37,200,000	18,697,700.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.80784			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.66267			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.84575			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.66775			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.54000	102.83202	8.54000	102.80840			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.59676			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.25900			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.31219			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.45500	94.70285	9.45500	94.67895		32,147,000,000.00		3,400,000	36,514,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.46785			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01873			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.21487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.38300	87.33944	9.38300	87.31757			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.44500	87.03476	9.44500	87.01282			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.17000	102.34751	7.17000	102.32781			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.95000	94.99060	8.95000	94.96763			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17287			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.42000	101.74026	8.42000	101.71745			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.37500	116.12931	7.37500	116.10646			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.75000	98.42306	2.75000	98.75236			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.38500	98.46620	8.38500	98.46348			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.22194			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.22307			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.12022			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09081			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.92924			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.80235			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61037			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.51794			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.72637			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93162			0.00	50,000,000	25,000,000.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.58246			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.53861			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.43612			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.32304			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30900			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27978			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29306			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23408			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.03500	114.23586	7.03500	114.21428			0.00	0	272,279.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.85000	103.27272	8.85000	103.24829			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	53.70694	100.00000	53.58675			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	42.87836	100.00000	42.77334			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.32904	100.00000	15.29190			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.74000	103.08695	6.74000	103.06838		421,924,000.00	62,600	62,600.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.15133			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.54866			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.91997			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.43483			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18635			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.96926			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500	106.24754	7.72500	106.22529		8,188,500,000.00	1,060,000	530,000.00	
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.34187			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.65635			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.70139			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.23572			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.27379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.47498	7.83000	103.45303			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21478			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26237			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.09615			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.21478			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.26237			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.18043	7.16000	103.13354			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.35560			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.34799			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.53051			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50581			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.25102			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.16587			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.27553			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.87839	101.06155	6.86138			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.20716			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.46532			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.37843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.45449			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.25859			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22013			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.24687			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26598			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.24687			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.26598			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.27553			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23541			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26598			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37102			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.37102			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37102			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52374			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.56191			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.51420			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.27668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.32428			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.30524			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.04587			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.42500	107.72300	8.42500	107.69871		57,290,000,000.00	6,800,000	6,068,300.00	
TL20	On 22/02/2020	Spot Bond	7.86500	92.63483	7.86500	92.59056			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.18000	104.98585	8.18000	104.96298		16,875,340,000,000.00	063,000,000	1,000,854,099.00	
TN20	On 17/09/2020	Spot Bond	8.74500	112.16218	8.74500	112.13610		3,317,599,395,000.00	379,371,000	265,435,273.00	
TN23	On 06/11/2023	Spot Bond	9.01000	113.42235	9.01000	113.39519		2,377,486,720,000.00	263,872,000	118,245,066.00	
TN25	On 19/08/2025	Spot Bond	9.28000	104.94602	9.28000	104.91973		5,326,720,000,000.00	574,000,000	245,093,000.00	
TN27	On 14/11/2027	Spot Bond	9.34500	97.58852	9.34500	97.56431		670,036,500,000.00	71,700,000	40,432,700.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.97914			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.75320			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.77057			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.79283			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.79507			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.90461			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.13164			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.86782			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.86459			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94469	10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94607	9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94678	100.00000	9.92028			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			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	99.39903			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.69337			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.37831			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.67952			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.19826			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.58859			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.01655			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.38042			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.08245			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	100.00000	66.72761	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
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.21089			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.15253			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12336			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06500			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05041			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02123			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.96649			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01042			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.72945			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64192			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53979			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51554			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.17466			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.74438			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.02507			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.17500	111.67855	9.17500	111.65132			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.93844			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39825			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.76445			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.58000	104.97631	9.58000	104.94962			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	91.78015	100.00000	91.55575			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	91.39626	100.00000	91.18321			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	91.91544	100.00000	91.69071			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.98485			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98530			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.88282			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.91530			0.00	4,000,000	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91673			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.98330			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98284			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43948			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	134.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.83500	115.74551	6.83500	115.72437			1,260,374,000,000.00	184,400,000	93,213,569.00
WS05	On 01/08/2018	Spot Bond	0.31000	246.20753	0.31000	246.10924			18,600,000,000.00	60,000,000	30,525,000.00
WSP1	On 28/05/2015	Spot Bond	6.87500	104.50180	6.87500	104.48261			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.74500	104.91657	7.74500	104.89491			1,270,180,000,000.00	164,000,000	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99000	105.43438	7.99000	105.41195			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31500	104.29383	8.31500	104.27075			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.31500	104.66074	8.31500	104.63758			249,450,008,315.00	30,000,001	14,000,001.00
Z006	On 31/08/2013	Spot Bond	5.90000	98.97607	5.90000	98.96024			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.96000	97.53152	5.96000	97.51599			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.42500	88.08847	6.42500	88.07308			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.95000	95.65956	5.95000	95.64423			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96000	94.26562	5.96000	94.25032			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.35500	86.55087	6.35500	86.53608			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94000	92.01766	5.94000	92.00302			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.42500	88.07308	6.42500	88.05770			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38000	63.55036	7.38000	63.53785			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04449	100.00000	0.04441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	29.60342	100.00000	29.54725			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.28578	100.00000	30.22832			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.39210	100.00000	28.33824			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.39210	100.00000	28.33824			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.97705	100.00000	23.93156			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.97705	100.00000	23.93156			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.27341	100.00000	21.23305			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.27341	100.00000	21.23305			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.98852	100.00000	11.96578			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.32462	100.00000	11.30313			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.65692	100.00000	10.63671			0.00	0	0.00
Total for j-Bonds :									,620,918,155,742,250.00	,451,716,921	110 977 977 441.00
Grand Total:									20,918,948,006,680.00	151,779,261	10 980 110 199.00