



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 10/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	10.17990	10.17990	9.96040	9.96040		22.62	829,855,268.10	81,519	465,298.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,539.90000	1.53990	1,320.41590	1.32042	1,539.900	27.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.01590	0.00002	0.000	27.18	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,499.90000	1.49990	1,280.41930	1.28042	1,499.900	27.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.00000	0.00000	0.01930	0.00002	0.000	27.44	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,479.90000	1.47990	1,260.42140	1.26042	1,479.900	27.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.02140	0.00002	0.000	27.57	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,439.90000	1.43990	1,220.42610	1.22043	1,439.900	27.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.02610	0.00003	0.000	27.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,429.90000	1.42990	1,210.42750	1.21043	1,429.900	27.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.02750	0.00003	0.000	27.89	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,419.90000	1.41990	1,200.42890	1.20043	1,419.900	27.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.02890	0.00003	0.000	27.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,379.90000	1.37990	1,160.43560	1.16044	1,379.900	28.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.03560	0.00004	0.000	28.22	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,329.90010	1.32990	1,110.44620	1.11045	1,329.900	28.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.00010	0.00000	0.04620	0.00005	0.000	28.55	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	1,179.90230	1.17990	960.51160	0.96051	1,179.902	29.53	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.00230	0.00000	0.11160	0.00011	0.002	29.53	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	1,149.90410	1.14990	930.53710	0.93054	1,149.904	29.72	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.00410	0.00000	0.13710	0.00014	0.004	29.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	1,139.90490	1.13990	920.54690	0.92055	1,139.905	29.79	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.00490	0.00000	0.14690	0.00015	0.005	29.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	1,079.91460	1.07991	860.62250	0.86062	1,079.915	30.18	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.01460	0.00001	0.22250	0.00022	0.015	30.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	1,029.93370	1.02993	810.71520	0.81072	1,029.934	30.51	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.03370	0.00003	0.31520	0.00032	0.034	30.51	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	999.94330	0.99994	780.78890	0.78079	999.943	30.19	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.04330	0.00004	0.38890	0.00039	0.043	30.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	979.95120	0.97995	760.84750	0.76085	979.951	29.98	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.05120	0.00005	0.44750	0.00045	0.051	29.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	929.97760	0.92998	711.03660	0.71104	929.978	29.44	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.07760	0.00008	0.63660	0.00064	0.078	29.44	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	899.99960	0.90000	681.18700	0.68119	900.000	29.12	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	0.09960	0.00010	0.78700	0.00079	0.100	29.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	880.01760	0.88002	661.30680	0.66131	880.018	28.91	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	0.11760	0.00012	0.90680	0.00091	0.118	28.91	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	830.07800	0.83008	611.69310	0.61169	830.078	28.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	0.17800	0.00018	1.29310	0.00129	0.178	28.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	780.16910	0.78017	562.24540	0.56225	780.169	27.84	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	0.26910	0.00027	1.84540	0.00185	0.269	27.84	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	680.51140	0.68051	464.84940	0.46485	680.511	26.77	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	0.61140	0.00061	4.44940	0.00445	0.611	26.77	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	483.14160	0.48314	285.21010	0.28521	483.142	24.91	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	3.24160	0.00324	24.81010	0.02481	3.242	24.91	0.00	0	22,901.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	341.34010		0.34134	175.02810	0.17503	341.340	24.14		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	11.44010		0.01144	64.62810	0.06463	11.440	24.14		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	305.43040		0.30543	150.54810	0.15055	305.430	23.94		0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	15.53040		0.01553	80.14810	0.08015	15.530	23.94		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	213.51530		0.21352	96.84320	0.09684	213.515	23.38		0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	33.61530		0.03362	136.44320	0.13644	33.615	23.38		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	69.63870		0.06964	33.20830	0.03321	69.639	23.64		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	139.73870		0.13974	322.80830	0.32281	139.739	23.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	2.30290		0.00230	1.88620	0.00189	2.303	29.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	672.40290		0.67240	891.48620	0.89149	672.403	29.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.91930		0.00092	0.91420	0.00091	0.919	30.80		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	821.01930		0.82102	1,040.51420	1.04051	821.019	30.80		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.22140		0.00022	0.28990	0.00029	0.221	33.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,070.32140		1.07032	1,289.88990	1.28989	1,070.321	33.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.06670		0.00007	0.09870	0.00010	0.067	36.03		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,320.16670		1.32017	1,539.69870	1.53970	1,320.167	36.03		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,679.90000		1.67990	1,460.40810	1.46041	1,679.900	26.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.00810	0.00001	0.000	26.26		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,579.90000		1.57990	1,360.41310	1.36041	1,579.900	26.91		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.00000		0.00000	0.01310	0.00001	0.000	26.91		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.00900		0.00001	0.01870	0.00002	0.009	41.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1,820.10900		1.82011	2,039.61870	2.03962	1,820.109	41.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,979.90000		2.97990	2,760.40000	2.76040	2,979.900	23.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	23.64		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.32590		10.32590	10.10090	10.10090		18.38		123,084,728.00	11,920	330,985.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,586.77890		1.58678	1,369.33240	1.36933	1,586.779	17.33		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	10.87890		0.01088	18.43240	0.01843	10.879	17.33		0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,538.33490		1.53833	1,321.84560	1.32185	1,538.335	17.23		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	12.43490		0.01243	20.94560	0.02095	12.435	17.23	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,490.08710		1.49009	1,274.65780	1.27466	1,490.087	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	14.18710		0.01419	23.75780	0.02376	14.187	17.14	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,346.74130		1.34674	1,135.18260	1.13518	1,346.741	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	20.84130		0.02084	34.28260	0.03428	20.841	16.86	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,159.83180		1.15983	958.82430	0.95882	1,159.832	16.49	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	33.93180		0.03393	57.92430	0.05792	33.932	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,068.72900		1.06873	876.71180	0.87671	1,068.729	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	42.82900		0.04283	75.81180	0.07581	42.829	16.30	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,025.41390		1.02541	837.01490	0.83701	1,025.414	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	49.51390		0.04951	86.11490	0.08611	49.514	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	982.87270		0.98287	798.27740	0.79828	982.873	16.42	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	56.97270		0.05697	97.37740	0.09738	56.973	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	900.25240		0.90025	723.82060	0.72382	900.252	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	74.35240		0.07435	122.92060	0.12292	74.352	16.53	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	860.25730		0.86026	688.16210	0.68816	860.257	16.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	84.35730		0.08436	137.26210	0.13726	84.357	16.59	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	790.63150		0.79063	627.87680	0.62788	790.631	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	104.73150		0.10473	166.97680	0.16698	104.731	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	783.09010		0.78309	621.56980	0.62157	783.090	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	107.19010		0.10719	170.66980	0.17067	107.190	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	775.58850		0.77559	615.31310	0.61531	775.589	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	109.68850		0.10969	174.41310	0.17441	109.689	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	745.98810		0.74599	590.76940	0.59077	745.988	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	120.08810		0.12009	189.86940	0.18987	120.088	16.77	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	709.91210		0.70991	561.17880	0.56118	709.912	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	134.01210		0.13401	210.27880	0.21028	134.012	16.83	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	674.89080		0.67489	532.79020	0.53279	674.891	16.89	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	148.99080		0.14899	231.89020	0.23189	148.991	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	640.94450		0.64094	505.58950	0.50559	640.944	16.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	165.04450		0.16504	254.68950	0.25469	165.045	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	609.67670		0.60968	479.56430	0.47956	609.677	17.09	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	183.77670		0.18378	278.66430	0.27866	183.777	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	550.74190		0.55074	430.95090	0.43095	550.742	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	224.84190		0.22484	330.05090	0.33005	224.842	17.38	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	446.93880		0.44694	347.40890	0.34741	446.939	17.95	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	321.03880		0.32104	446.50890	0.44651	321.039	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	401.75520		0.40176	311.96360	0.31196	401.755	18.24	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	375.85520		0.37586	511.06360	0.51106	375.855	18.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	393.23000		0.39323	305.31650	0.30532	393.230	18.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	387.33000		0.38733	524.41650	0.52442	387.330	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	361.11510		0.36112	280.11890	0.28012	361.115	18.54	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	435.21510		0.43522	579.21890	0.57922	435.215	18.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	249.11750		0.24912	193.22980	0.19323	249.118	19.67	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	673.21750		0.67322	842.32980	0.84233	673.218	19.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	236.31320		0.23631	183.49070	0.18349	236.313	19.83	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	710.41320		0.71041	882.59070	0.88259	710.413	19.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	192.20780		0.19221	149.68050	0.14968	192.208	20.50	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	866.30780		0.86631	1,048.78050	1.04878	866.308	20.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	142.47360		0.14247	111.55090	0.11155	142.474	21.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,116.57360		1.11657	1,310.65090	1.31065	1,116.574	21.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	107.05010		0.10705	84.47360	0.08447	107.050	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,381.15010		1.38115	1,583.57360	1.58357	1,381.150	22.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	81.72440		0.08172	65.09860	0.06510	81.724	23.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,655.82440		1.65582	1,864.19860	1.86420	1,655.824	23.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	60.97600		0.06098	52.17540	0.05218	60.976	24.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1,985.07600		1.98508	2,201.27540	2.20128	1,985.076	24.73		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,026.44110		3.02644	2,801.63270	2.80163	3,026.441	23.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.54110		0.00054	0.73270	0.00073	0.541	23.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,831.32500		1.83132	1,610.35830	1.61036	1,831.325	17.79		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	5.42500		0.00543	9.45830	0.00946	5.425	17.79		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,635.40050		1.63540	1,417.09050	1.41709	1,635.400	17.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	9.50050		0.00950	16.19050	0.01619	9.500	17.42		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.46060		10.46060	10.23000	10.23000		18.16		437,033,407.40	41,779	59,432.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,586.15720		1.58616	1,376.57520	1.37658	1,586.157	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	53.45720		0.05346	74.47520	0.07448	53.457	17.06		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,540.88820		1.54089	1,332.99660	1.33300	1,540.888	17.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	58.18820		0.05819	80.89660	0.08090	58.188	17.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,495.96800		1.49597	1,289.86540	1.28987	1,495.968	16.93		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	63.26800		0.06327	87.76540	0.08777	63.268	16.93		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,344.27520		1.34428	1,145.13100	1.14513	1,344.275	16.69		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	83.67520		0.08368	115.13100	0.11513	83.675	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,611.56150		1.61156	1,401.07740	1.40108	1,611.561	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	50.96150		0.05096	71.07740	0.07108	50.961	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	958.62530		0.95863	797.98730	0.79799	958.625	16.67		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	188.02530		0.18803	257.98730	0.25799	188.025	16.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	951.63840		0.95164	791.77460	0.79177	951.638	16.67		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	191.03840		0.19104	261.77460	0.26177	191.038	16.67		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,520.99020		1.52099	1,313.87630	1.31388	1,520.990	16.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	60.39020		0.06039	83.87630	0.08388	60.390	16.97		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	850.72020		0.85072	706.91420	0.70691	850.720	16.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	240.12020		0.24012	326.91420	0.32691	240.120	16.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	759.39650		0.75940	632.20720	0.63221	759.396	17.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	298.79650		0.29880	402.20720	0.40221	298.797	17.02		0.00	0	300.00

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	9.55	Call	1,059.69770		1.05970	888.51910	0.88852	1,059.698	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	149.09770		0.14910	208.51910	0.20852	149.098	16.54	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	623.00030		0.62300	516.78450	0.51678	623.000	17.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	432.40030		0.43240	556.78450	0.55678	432.400	17.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	609.38230		0.60938	505.31720	0.50532	609.382	17.78	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	448.78230		0.44878	575.31720	0.57532	448.782	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	883.55090		0.88355	733.61120	0.73361	883.551	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	222.95090		0.22295	303.61120	0.30361	222.951	16.76	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	506.76700		0.50677	419.58300	0.41958	506.767	18.41	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	596.16700		0.59617	739.58300	0.73958	596.167	18.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	365.08630		0.36509	303.58960	0.30359	365.086	19.54	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	904.48630		0.90449	1,073.58960	1.07359	904.486	19.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	705.90670		0.70591	586.71980	0.58672	705.907	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	345.30670		0.34531	456.71980	0.45672	345.307	17.27	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	226.45200		0.22645	190.15310	0.19015	226.452	21.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,465.85200		1.46585	1,660.15310	1.66015	1,465.852	21.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	186.86350		0.18686	157.91520	0.15792	186.863	22.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,726.26350		1.72626	1,927.91520	1.92792	1,726.264	22.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	566.08000		0.56608	468.97620	0.46898	566.080	18.03	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	505.48000		0.50548	638.97620	0.63898	505.480	18.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,749.76790		1.74977	1,534.93790	1.53494	1,749.768	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	39.16790		0.03917	54.93790	0.05494	39.168	17.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	151.21110		0.15121	130.90310	0.13090	151.211	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,040.61110		2.04061	2,250.90310	2.25090	2,040.611	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	286.19990		0.28620	239.20270	0.23920	286.200	20.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,175.59990		1.17560	1,359.20270	1.35920	1,175.600	20.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,064.47440		3.06447	2,835.12130	2.83512	3,064.474	20.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.87440		0.00387	5.12130	0.00512	3.874	20.50	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
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,471.16840		2.47117	2,244.02560	2.24403	2,471.168	18.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	10.56840		0.01057	14.02560	0.01403	10.568	18.83	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.61600		10.61600	10.37640	10.37640		18.14	0.00	0	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,219.60290		1.21960	1,049.21060	1.04921	1,219.603	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	203.60290		0.20360	272.81060	0.27281	203.603	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,117.44640		1.11745	956.75890	0.95676	1,117.446	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	251.44640		0.25145	330.35890	0.33036	251.446	16.48	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,493.68480		1.49368	1,292.60300	1.29260	1,493.685	16.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	127.68480		0.12768	166.20300	0.16620	127.685	16.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,226.63790		1.22664	1,055.60780	1.05561	1,226.638	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	200.63790		0.20064	269.20780	0.26921	200.638	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	539.65740		0.53966	460.22640	0.46023	539.657	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	923.65740		0.92366	1,083.82640	1.08383	923.657	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,212.59580		1.21260	1,042.84260	1.04284	1,212.596	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	206.59580		0.20660	276.44260	0.27644	206.596	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,150.79310		1.15079	986.84960	0.98685	1,150.793	16.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	234.79310		0.23479	310.44960	0.31045	234.793	16.41	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	409.47310		0.40947	350.62500	0.35063	409.473	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,293.47310		1.29347	1,474.22500	1.47423	1,293.473	20.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	719.46060		0.71946	614.18640	0.61419	719.461	17.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	603.46060		0.60346	737.78640	0.73779	603.461	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	660.12790		0.66013	562.43780	0.56244	660.128	18.24	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	694.12790		0.69413	836.03780	0.83604	694.128	18.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	278.74240		0.27874	240.60670	0.24061	278.742	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,912.74240		1.91274	2,114.20670	2.11421	1,912.742	21.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	495.75190		0.49575	423.47090	0.42347	495.752	19.28	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,029.75190		1.02975	1,197.07090	1.19707	1,029.752	19.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	469.03580		0.46904	400.95240	0.40095	469.036	19.49	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,103.03580	1.10304	1,274.55240	1.27455	1,103.036	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	247.48940	0.24749	219.38900	0.21939	247.489	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,131.48940	2.13149	2,342.98900	2.34299	2,131.489	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	358.78110	0.35878	307.72120	0.30772	358.781	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,492.78110	1.49278	1,681.32120	1.68132	1,492.781	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	315.49390	0.31549	271.40200	0.27140	315.494	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,699.49390	1.69949	1,895.00200	1.89500	1,699.494	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,927.64410	2.92764	2,691.97940	2.69198	2,927.644	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	11.64410	0.01164	15.57940	0.01558	11.644	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,441.68190	2.44168	2,210.18470	2.21018	2,441.682	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	25.68190	0.02568	33.78470	0.03378	25.682	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,971.96370	1.97196	1,752.31700	1.75232	1,971.964	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	55.96370	0.05596	75.91700	0.07592	55.964	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.76990	10.76990	10.51950	10.51950		18.21	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,270.56100	1.27056	1,101.76950	1.10177	1,270.561	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	300.66100	0.30066	382.26950	0.38227	300.661	16.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	774.57420	0.77457	668.27460	0.66827	774.574	18.30	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	804.67420	0.80467	948.77460	0.94877	804.674	18.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,402.03520	1.40204	1,216.93530	1.21694	1,402.035	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	242.13520	0.24214	307.43530	0.30744	242.135	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	532.01620	0.53202	460.64140	0.46064	532.016	19.81	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,362.11620	1.36212	1,541.14140	1.54114	1,362.116	19.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,302.98130	1.30298	1,131.16360	1.13116	1,302.981	16.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	283.08130	0.28308	361.66360	0.36166	283.081	16.43	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,416.92220	1.41692	1,229.60790	1.22961	1,416.922	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	237.02220	0.23702	300.10790	0.30011	237.022	16.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,409.46890	1.40947	1,223.25670	1.22326	1,409.469	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	239.56890	0.23957	303.75670	0.30376	239.569	16.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80280		10.80280	10.55540	10.55540		18.55		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,104.63030		1.10463	976.56530	0.97657	1,104.630	17.54		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	601.83030		0.60183	721.16530	0.72117	601.830	17.54		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	843.77480		0.84377	740.80340	0.74080	843.775	18.79		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	990.97480		0.99097	1,135.40340	1.13540	990.975	18.79		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,321.29430		1.32129	1,162.63350	1.16263	1,321.294	17.02		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	418.49430		0.41849	507.23350	0.50723	418.494	17.02		0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,109.28080		1.10928	980.69260	0.98069	1,109.281	17.52		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	596.48080		0.59648	715.29260	0.71529	596.481	17.52		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,100.00690		1.10001	972.46370	0.97246	1,100.007	17.56		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	607.20690		0.60721	727.06370	0.72706	607.207	17.56		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.83370		10.83370	10.58890	10.58890		18.78		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,362.53530		1.36254	1,212.10030	1.21210	1,362.535	17.37		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	528.83530		0.52884	623.20030	0.62320	528.835	17.37		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	931.77080		0.93177	827.43520	0.82744	931.771	18.99		0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,098.07080		1.09807	1,238.53520	1.23854	1,098.071	18.99		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,419.87450		2.41987	2,199.79790	2.19980	2,419.875	17.32		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	136.17450		0.13617	160.89790	0.16090	136.175	17.32		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,607.51490		1.60751	1,430.77010	1.43077	1,607.515	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	373.81490		0.37381	441.87010	0.44187	373.815	17.09		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,913.62150		2.91362	2,682.92350	2.68292	2,913.622	18.01		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	79.92150		0.07992	94.02350	0.09402	79.921	18.01		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,507.79280		2.50779	2,284.13380	2.28413	2,507.793	17.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	124.09280		0.12409	145.23380	0.14523	124.093	17.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,463.71960		2.46372	2,240.98480	2.24098	2,463.720	17.38		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	130.01960		0.13002	152.08480	0.15208	130.020	17.38		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.45430		11.45430	11.26280	11.26280		19.76		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,645.77750		2.64578	2,491.20490	2.49120	2,645.778	17.67		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	341.47750		0.34148	378.40490	0.37840	341.478	17.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,609.61920		2.60962	2,456.28740	2.45629	2,609.619	17.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	355.31920		0.35532	393.48740	0.39349	355.319	17.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,573.80670		2.57381	2,421.73660	2.42174	2,573.807	17.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	369.50670		0.36951	408.93660	0.40894	369.507	17.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			10.17990		10.17990	9.96040	9.96040		22.62	2,046,159.90	201	419.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	143,990.00040		1.43990	122,042.61370	1.22043	143,990.000	27.83	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00040		0.00000	2.61370	0.00003	0.000	27.83	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	142,990.00050		1.42990	121,042.75000	1.21043	142,990.001	27.89	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00050		0.00000	2.75000	0.00003	0.001	27.89	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	141,990.00070		1.41990	120,042.89420	1.20043	141,990.001	27.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00070		0.00000	2.89420	0.00003	0.001	27.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.32590		10.32590	10.10090	10.10090		18.38	2,065,180.00	200	1,008.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	145,164.45010		1.45164	123,714.12080	1.23714	145,164.450	17.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,574.45010		0.01574	2,624.12080	0.02624	1,574.450	17.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	144,205.68050		1.44206	122,779.67680	1.22780	144,205.681	17.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,615.68050		0.01616	2,689.67680	0.02690	1,615.680	17.05	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	143,247.87020		1.43248	121,846.66520	1.21847	143,247.870	17.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,657.87020		0.01658	2,756.66520	0.02757	1,657.870	17.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	82,119.02470		0.82119	65,358.42860	0.65358	82,119.025	16.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,529.02470		0.09529	15,268.42860	0.15268	9,529.025	16.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	38,074.95590		0.38075	29,561.13060	0.29561	38,074.956	18.38	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	40,484.95590		0.40485	54,471.13060	0.54471	40,484.956	18.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.46060		10.46060	10.23000	10.23000		18.16	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	109,724.65780		1.09725	92,244.62500	0.92245	109,724.658	16.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	13,664.65780		0.13665	19,244.62500	0.19245	13,664.658	16.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	108,967.75800		1.08968	91,559.38370	0.91559	108,967.758	16.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	13,907.75800		0.13908	19,559.38370	0.19559	13,907.758	16.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	110,484.51350		1.10485	92,933.17730	0.92933	110,484.513	16.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,424.51350		0.13425	18,933.17730	0.18933	13,424.514	16.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.61600	10.61600		10.37640		10.37640	18.14	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	71,946.05720		0.71946	61,418.63770	0.61419	71,946.057	17.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	60,346.05720		0.60346	73,778.63770	0.73779	60,346.057	17.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	71,536.17310		0.71536	61,057.55610	0.61058	71,536.173	17.93	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	60,936.17310		0.60936	74,417.55610	0.74418	60,936.173	17.93	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	72,358.51580		0.72359	61,781.67670	0.61782	72,358.516	17.88	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	59,758.51580		0.59759	73,141.67670	0.73142	59,758.516	17.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.81430	15.81430		15.46870		15.46870	19.86	47,442.90	3	19,841.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,814.30000		3.81430	3,468.70010	3.46870	3,814.300	41.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000		0.00000	0.00010	0.00000	0.000	41.39	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,814.31390		2.81431	2,468.74490	2.46874	2,814.314	49.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.01390		0.00001	0.04490	0.00004	0.014	49.56	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	2,024.33430		2.02433	1,678.94570	1.67895	2,024.334	37.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.03430		0.00003	0.24570	0.00025	0.034	37.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,474.42760		1.47443	1,130.53230	1.13053	1,474.428	30.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	0.12760		0.00013	1.83230	0.00183	0.128	30.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	1,015.68640		1.01569	682.05590	0.68206	1,015.686	27.00	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1.38640		0.00139	13.35590	0.01336	1.386	27.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	2,014.33480		2.01433	1,668.95180	1.66895	2,014.335	37.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.03480		0.00003	0.25180	0.00025	0.035	37.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	2,004.33520		2.00434	1,658.95800	1.65896	2,004.335	37.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.03520		0.00004	0.25800	0.00026	0.035	37.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	530.05800		0.53006	278.49520	0.27850	530.058	23.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	15.75800		0.01576	109.79520	0.10980	15.758	23.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,414.47470		1.41447	1,071.02930	1.07103	1,414.475	29.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	0.17470		0.00017	2.32930	0.00233	0.175	29.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	1,164.94180	1.16494	825.04600	0.82505	1,164.942	28.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	0.64180	0.00064	6.34600	0.00635	0.642	28.03	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			16.03170	16.03170	15.67760	15.67760		16.77	36,953,068.50	2,305	19,495.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,364.00760	1.36401	1,087.01930	1.08702	1,364.008	15.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	92.30760	0.09231	169.41930	0.16942	92.308	15.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,380.49200	1.38049	1,101.65950	1.10166	1,380.492	15.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	88.79200	0.08879	164.05950	0.16406	88.792	15.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,372.23750	1.37224	1,094.32480	1.09432	1,372.238	15.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	90.53750	0.09054	166.72480	0.16672	90.538	15.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.23380	16.23380	15.87080	15.87080		16.79	0.00	0	1,636.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,553.26310	1.55326	1,284.31290	1.28431	1,553.263	15.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	229.46310	0.22946	323.51290	0.32351	229.463	15.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,568.25100	1.56825	1,297.95680	1.29796	1,568.251	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	224.45100	0.22445	317.15680	0.31716	224.451	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,560.74730	1.56075	1,291.12620	1.29113	1,560.747	15.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	226.94730	0.22695	320.32620	0.32033	226.947	15.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.46810	16.46810	16.09100	16.09100		16.81	0.00	0	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,333.62780	2.33363	2,014.85400	2.01485	2,333.628	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	175.52780	0.17553	233.85400	0.23385	175.528	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,350.26230	2.35026	2,030.62870	2.03063	2,350.262	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	172.16230	0.17216	229.62870	0.22963	172.162	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,341.93730	2.34194	2,022.73240	2.02273	2,341.937	15.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	173.83730	0.17384	231.73240	0.23173	173.837	15.92	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.70130	16.70130	16.30730	16.30730		16.92	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,422.66550	1.42267	1,200.59300	1.20059	1,422.665	16.35	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	781.36550	0.78137	953.29300	0.95329	781.366	16.35	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,432.81610	1.43282	1,209.51830	1.20952	1,432.816	16.33	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	771.51610	0.77152	942.21830	0.94222	771.516	16.33	0.00	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	16.05	Call	1,427.73580		1.42774	1,205.04780	1.20505	1,427.736	16.34		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	776.43580		0.77644	947.74780	0.94775	776.436	16.34		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10270		0.10270	0.10220	0.10220		23.90		3,397,932.20	33,086	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,270.04340		0.01270	1,220.11190	0.01220	1,270.043	37.88		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.04340		0.00000	0.11190	0.00000	0.043	37.88		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	288.63200		0.00289	265.60360	0.00266	288.632	23.90		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	18.63200		0.00019	45.60360	0.00046	18.632	23.90		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	2.74970		0.00003	4.36190	0.00004	2.750	32.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	732.74970		0.00733	784.36190	0.00784	732.750	32.20		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10420		0.10420	0.10370	0.10370		22.37		28,655.00	275	534.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,469.35900		0.01469	1,423.69930	0.01424	1,469.359	21.72		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	49.35900		0.00049	53.69930	0.00054	49.359	21.72		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	711.29020		0.00711	683.39460	0.00683	711.290	22.37		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	291.29020		0.00291	313.39460	0.00313	291.290	22.37		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	298.79700		0.00299	288.11980	0.00288	298.797	24.41		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	878.79700		0.00879	918.11980	0.00918	878.797	24.41		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10570		0.10570	0.10510	0.10510		22.04		1,503,582.50	14,225	14,225.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,686.33360		0.01686	1,636.16120	0.01636	1,686.334	21.67		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	116.33360		0.00116	126.16120	0.00126	116.334	21.67		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	969.47500		0.00969	938.09360	0.00938	969.475	22.04		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	399.47500		0.00399	428.09360	0.00428	399.475	22.04		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	530.26560		0.00530	515.27570	0.00515	530.266	23.64		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	960.26560		0.00960	1,005.27570	0.01005	960.266	23.64		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.43110		13.43110	13.15890	13.15890		21.53		165,189,098.90	12,299	82,067.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,631.10050		1.63110	1,358.94280	1.35894	1,631.100	28.30		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.00050		0.00000	0.04280	0.00004	0.001	28.30		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	931.68590		0.93169	663.10430	0.66310	931.686	26.72		0.00	0	15,971.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	0.58590	0.00059	4.20430	0.00420	0.586	26.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	2,031.10000	2.03110	1,758.90010	1.75890	2,031.100	25.68	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.00000	0.00000	0.00010	0.00000	0.000	25.68	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,731.10010	1.73110	1,458.91190	1.45891	1,731.100	27.64	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.00010	0.00000	0.01190	0.00001	0.000	27.64	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	683.74180	0.68374	431.61700	0.43162	683.742	24.51	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	2.64180	0.00264	22.71700	0.02272	2.642	24.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,331.15220	1.33115	1,059.27390	1.05927	1,331.152	30.25	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.05220	0.00005	0.37390	0.00037	0.052	30.25	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	1,231.19530	1.23120	959.59520	0.95960	1,231.195	29.37	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	0.09530	0.00010	0.69520	0.00070	0.095	29.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	2,171.10000	2.17110	1,898.90000	1.89890	2,171.100	24.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	802.38590	0.80239	539.62040	0.53962	802.386	25.57	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	1.28590	0.00129	10.72040	0.01072	1.286	25.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	752.83740	0.75284	493.74630	0.49375	752.837	25.13	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	1.73740	0.00174	14.84630	0.01485	1.737	25.13	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	2,191.10000	2.19110	1,918.90000	1.91890	2,191.100	24.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.63	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	2,181.10000	2.18110	1,908.90000	1.90890	2,181.100	24.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.63070	13.63070	13.35150	13.35150		17.34	31,350,610.00	2,300	40,422.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,661.20640	1.66121	1,387.96840	1.38797	1,661.206	16.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	30.50640	0.03051	36.46840	0.03647	30.506	16.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,651.61440	1.65161	1,379.04560	1.37905	1,651.614	16.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	30.91440	0.03091	37.54560	0.03755	30.914	16.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,565.55640	1.56556	1,300.03790	1.30004	1,565.556	15.88	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	34.85640	0.03486	48.53790	0.04854	34.856	15.88	1,073,577.12	30,800	30,800.00

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	12.25	Call	1,423.34180		1.42334	1,173.32760	1.17333	1,423.342	15.35		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	42.64180		0.04264	71.82760	0.07183	42.642	15.35		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,670.80400		1.67080	1,397.47990	1.39748	1,670.804	16.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	30.10400		0.03010	35.97990	0.03598	30.104	16.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	931.90710		0.93191	743.41500	0.74341	931.907	15.88		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	151.20710		0.15121	241.91500	0.24192	151.207	15.88		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	420.01020		0.42001	332.21840	0.33222	420.010	17.65		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	589.31020		0.58931	780.71840	0.78072	589.310	17.65		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,613.30540		1.61331	1,343.67400	1.34367	1,613.305	16.06		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	32.60540		0.03261	42.17400	0.04217	32.605	16.06		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,097.61060		2.09761	1,821.69600	1.82170	2,097.611	17.84		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	16.91060		0.01691	20.19600	0.02020	16.911	17.84		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	225.46960		0.22547	0.00000	0.00000	225.470	19.11	3,562,419.68	15,800	7,900.00	
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,094.76960		1.09477	0.00000	0.00000	1,094.770	19.11		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,332.47840		1.33248	1,092.67670	1.09268	1,332.478	15.23		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	51.77840		0.05178	91.17670	0.09118	51.778	15.23		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,342.95620		2.34296	2,066.22120	2.06622	2,342.956	18.74		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	12.25620		0.01226	14.72120	0.01472	12.256	18.74		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,146.55160		2.14655	1,870.44640	1.87045	2,146.552	18.02		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	15.85160		0.01585	18.94640	0.01895	15.852	18.02		0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.81530		13.81530		13.81530	13.52900	13.52900		17.27	154,579,391.70	11,189	12,629.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,638.31460		2.63831	2,362.02230	2.36202	2,638.315	16.66		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	23.01460		0.02301	33.02230	0.03302	23.015	16.66		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,406.42900		2.40643	2,133.89760	2.13390	2,406.429	16.47		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	34.12900		0.03413	47.89760	0.04790	34.129	16.47		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,359.21130		2.35921	2,087.57850	2.08758	2,359.211	16.43		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	36.91130		0.03691	51.57850	0.05158	36.911	16.43		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,390.61080		1.39061	1,172.33250	1.17233	1,390.611	15.86		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	175.31080		0.17531	243.33250	0.24333	175.311	15.86	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,041.49250		1.04149	872.33330	0.87233	1,041.493	16.17	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	326.19250		0.32619	443.33330	0.44333	326.193	16.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,312.18420		2.31218	2,041.49790	2.04150	2,312.184	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	39.88420		0.03988	55.49790	0.05550	39.884	16.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,467.62950		1.46763	1,241.96000	1.24196	1,467.630	15.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	152.32950		0.15233	212.96000	0.21296	152.330	15.80	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.02980		14.02980	13.73160	13.73160		17.24	0.00	0	3,210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,730.87980		1.73088	1,496.72100	1.49672	1,730.880	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	201.07980		0.20108	265.12100	0.26512	201.080	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,723.25060		1.72325	1,489.80790	1.48981	1,723.251	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	203.45060		0.20345	268.20790	0.26821	203.451	15.62	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,738.52820		1.73853	1,503.65670	1.50366	1,738.528	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	198.72820		0.19873	262.05670	0.26206	198.728	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.24190		14.24190	13.92900	13.92900		17.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,175.23960		1.17524	1,021.01170	1.02101	1,175.240	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	733.33960		0.73334	892.01170	0.89201	733.340	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,170.53920		1.17054	1,016.92180	1.01692	1,170.539	16.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	738.63920		0.73864	897.92180	0.89792	738.639	16.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,179.95330		1.17995	1,025.11910	1.02512	1,179.953	16.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	728.05330		0.72805	886.11910	0.88612	728.053	16.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.34750		14.34750	14.04120	14.04120		17.82	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,519.08570		1.51909	1,360.96900	1.36097	1,519.086	17.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	871.58570		0.87159	1,019.76900	1.01977	871.586	17.02	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,514.43620		1.51444	1,356.77960	1.35678	1,514.436	17.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	876.93620		0.87694	1,025.57960	1.02558	876.936	17.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,523.74430		1.52374	1,365.16670	1.36517	1,523.744	17.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	866.24430		0.86624	1,013.96670	1.01397	866.244	17.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future			113.65171	113.65171	115.41555	115.41555			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	4,338.29000	4.33829	2,574.45000	2.57445	4,338.290		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	4,348.29000	4.34829	2,584.45000	2.58445	4,348.290		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	4,358.29000	4.35829	2,594.45000	2.59445	4,358.290		0.00	0	0.00
2038	On 01/08/2013	Bond Future			106.63571	106.63571	109.68078	109.68078			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	8,354.29000	8.35429	5,309.22000	5.30922	8,354.290		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	8,364.29000	8.36429	5,319.22000	5.31922	8,364.290		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	8,374.29000	8.37429	5,329.22000	5.32922	8,374.290		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.67310	109.67310	115.49065	115.49065			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	9,316.90000	9.31690	3,499.35000	3.49935	9,316.900		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	9,326.90000	9.32690	3,509.35000	3.50935	9,326.900		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	9,336.90000	9.33690	3,519.35000	3.51935	9,336.900		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			399.46900	399.46900	402.80100	402.80100			0.00	0	75.00
AL37	On 07/11/2013	Index Future			405.10700	405.10700	408.48600	408.48600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			470.50300	470.50300	478.40100	478.40100			0.00	0	1.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/11/2013	Index Future			477.14300		477.14300	485.15300	485.15300				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			421.54100		421.54100	428.39500	428.39500				0.00	0	736.00
ALBI	On 07/11/2013	Index Future			427.49000		427.49000	434.44100	434.44100				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.61380		9.61380	9.44150	9.44150		10.59		10,777,069.80	1,121	12,941.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	853.84510		0.85385	681.60650	0.68161	853.845	27.57		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.04510		0.00005	0.10650	0.00011	0.045	27.57		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	873.84340		0.87384	701.59390	0.70159	873.843	28.12		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.04340		0.00004	0.09390	0.00009	0.043	28.12		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	863.84420		0.86384	691.60000	0.69160	863.844	27.84		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.04420		0.00004	0.10000	0.00010	0.044	27.84		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.68780		9.68780	9.51190	9.51190		9.45		484,390.00	50	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	445.34080		0.44534	311.46000	0.31146	445.341	9.81		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	57.54080		0.05754	99.56000	0.09956	57.541	9.81		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	36.89560		0.03690	33.46320	0.03346	36.896	10.64		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	649.09560		0.64910	821.56320	0.82156	649.096	10.64		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	813.14250		0.81314	642.52680	0.64253	813.143	12.32		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	25.34250		0.02534	30.62680	0.03063	25.343	12.32		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	803.47950		0.80348	632.98630	0.63299	803.479	12.24		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	25.67950		0.02568	31.08630	0.03109	25.679	12.24		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,199.76380		1.19976	1,029.45580	1.02946	1,199.764	14.67		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.96380		0.01196	17.55580	0.01756	11.964	14.67		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	910.12800		0.91013	738.49280	0.73849	910.128	13.12		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	22.32800		0.02233	26.59280	0.02659	22.328	13.12		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	822.81240		0.82281	652.07850	0.65208	822.812	12.40		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	25.01240		0.02501	30.17850	0.03018	25.012	12.40		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.75880		9.75880	9.57950	9.57950		10.02		0.00	0	1,889.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	425.02900		0.42503	322.72980	0.32273	425.029	9.58		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	146.22900		0.14623	223.22980	0.22323	146.229	9.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	63.83110		0.06383	45.70100	0.04570	63.831	11.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	905.03110		0.90503	1,066.20100	1.06620	905.031	11.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	437.37060		0.43737	332.76680	0.33277	437.371	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	138.57060		0.13857	213.26680	0.21327	138.571	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	431.16830		0.43117	327.71740	0.32772	431.168	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	142.36830		0.14237	218.21740	0.21822	142.368	9.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	545.05280		0.54505	422.12970	0.42213	545.053	9.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	86.25280		0.08625	142.62970	0.14263	86.253	9.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	356.26460		0.35626	267.76100	0.26776	356.265	9.78	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	197.46460		0.19746	288.26100	0.28826	197.465	9.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	115.08410		0.11508	76.37480	0.07637	115.084	11.01	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	656.28410		0.65628	796.87480	0.79687	656.284	11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,483.69010		1.48369	1,309.53800	1.30954	1,483.690	14.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	24.89010		0.02489	30.03800	0.03004	24.890	14.68	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,195.54440		1.19554	1,024.47130	1.02447	1,195.544	13.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	36.74440		0.03674	44.97130	0.04497	36.744	13.28	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.84560		9.84560	9.65970	9.65970		10.85	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	545.94030		0.54594	439.14800	0.43915	545.940	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	210.34030		0.21034	289.44800	0.28945	210.340	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	557.90390		0.55790	449.39610	0.44940	557.904	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	202.30390		0.20230	279.69610	0.27970	202.304	10.42	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	551.89850		0.55190	444.25050	0.44425	551.898	10.43	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	206.29850		0.20630	284.55050	0.28455	206.298	10.43	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93500		9.93500	9.74070	9.74070		11.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	460.18750		0.46019	377.60820	0.37761	460.188	11.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	435.18750		0.43519	546.90820	0.54691	435.188	11.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	469.10940		0.46911	384.79360	0.38479	469.109	11.24	0.00	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 13/06/2014	Foreign Exchange Future	9.89	Put	424.10940		0.42411	534.09360	0.53409	424.109	11.24		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	464.63230		0.46463	381.18440	0.38118	464.632	11.26		0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	429.63230		0.42963	540.48440	0.54048	429.632	11.26		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.20610		10.20610	10.06490	10.06490		12.59		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,061.29720		3.06130	2,918.18590	2.91819	3,061.297	16.72		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	105.19720		0.10520	103.28590	0.10329	105.197	16.72		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,012.64280		3.01264	2,869.48730	2.86949	3,012.643	16.51		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	106.54280		0.10654	104.58730	0.10459	106.543	16.51		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,963.99490		2.96399	2,820.79530	2.82080	2,963.995	16.30		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	107.89490		0.10789	105.89530	0.10590	107.895	16.30		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.99060		9.99060	9.75240	9.75240		21.23		249,765.00	25	8.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	1,030.62410		1.03062	792.70150	0.79270	1,030.624	30.41		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.02410		0.00002	0.30150	0.00030	0.024	30.41		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	1,050.61710		1.05062	812.65690	0.81266	1,050.617	30.28		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.01710		0.00002	0.25690	0.00026	0.017	30.28		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	1,040.62030		1.04062	802.67830	0.80268	1,040.620	30.34		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.02030		0.00002	0.27830	0.00028	0.020	30.34		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			10.11070		10.11070	9.86730	9.86730		15.80		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	1,052.12100		1.05212	832.14890	0.83215	1,052.121	15.28		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	31.42100		0.03142	54.84890	0.05485	31.421	15.28		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	1,042.84570		1.04285	823.69940	0.82370	1,042.846	15.25		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	32.14570		0.03215	56.39940	0.05640	32.146	15.25		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	1,033.82810		1.03383	815.28360	0.81528	1,033.828	15.25		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	33.12810		0.03313	57.98360	0.05798	33.128	15.25		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.22090		10.22090	9.97240	9.97240		15.78		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	599.24040		0.59924	458.87110	0.45887	599.240	15.50		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	318.34040		0.31834	426.47110	0.42647	318.340	15.50		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	593.78270		0.59378	454.31480	0.45431	593.783	15.51		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	322.88270		0.32288	431.91480	0.43191	322.883	15.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	588.36220		0.58836	450.01180	0.45001	588.362	15.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	327.46220		0.32746	437.61180	0.43761	327.462	15.52	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	3,055	0.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			100.64450		100.64450	46.26260	46.26260			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			110,468.52970		10,468.52970	60,789.90810	30,789.90810			0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			132,428.40960		32,428.40960	85,237.75650	35,237.75650			0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			100.64450		100.64450	46.26260	46.26260			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			422.31300		422.31300	-198.89670	-198.89670			0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			499.63180		499.63180	489.51330	489.51330			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			329.44750		329.44750	-187.03850	-187.03850			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			501.69630		501.69630	422.45080	422.45080			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			771.08410		771.08410	627.61320	627.61320			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			508.19340		508.19340	341.61460	341.61460			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			76.86370		76.86370	71.13550	71.13550			0.00	5,000	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			3,064.36000		3,064.36000	2,642.51000	2,642.51000			0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADY	On	05/07/2013			Can-Do	51.48800	51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On	05/07/2013			Can-Do	3,760.31000	3,760.31000	2,681.20000	2,681.20000				0.00	0	10.00
CF CANDO CAEA	On	14/06/2013			Can-Do	1,539.91130	1,539.91130	1,464.05000	1,464.05000				0.00	0	10.00
CF CANDO CAEB	On	05/07/2013			Can-Do	3,562.41880	3,562.41880	2,526.84810	2,526.84810				0.00	0	10.00
CF CANDO CAEC	On	14/06/2013			Can-Do	98.28450	98.28450	60.41640	60.41640				0.00	0	5,000.00
CF CANDO CAED	On	14/06/2013			Can-Do	68.33650	68.33650	45.46500	45.46500				0.00	0	5,000.00
CHF / R	On	14/06/2013			Foreign Exchange	10.83730	10.83730	10.65370	10.65370			22.95	0.00	0	50.00
CHF / R	On	14/06/2013	9.54	Call	Foreign Exchange	1,297.30320	1.29730	1,113.94330	1.11394	1,297.303	30.99	0.00	0	0.00	
CHF / R	On	14/06/2013	9.54	Put	Foreign Exchange	0.00320	0.00000	0.24330	0.00024	0.003	30.99	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Call	Foreign Exchange	1,287.30380	1.28730	1,103.95290	1.10395	1,287.304	31.06	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Put	Foreign Exchange	0.00380	0.00000	0.25290	0.00025	0.004	31.06	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Call	Foreign Exchange	1,277.30460	1.27730	1,093.96280	1.09396	1,277.305	31.14	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Put	Foreign Exchange	0.00460	0.00000	0.26280	0.00026	0.005	31.14	0.00	0	0.00	
CHF / R	On	16/09/2013			Foreign Exchange	11.00310	11.00310	10.81430	10.81430			17.72	0.00	0	75.00
CHF / R	On	16/09/2013	9.84	Call	Foreign Exchange	1,200.26550	1.20027	1,032.45180	1.03245	1,200.266	16.20	0.00	0	0.00	
CHF / R	On	16/09/2013	9.84	Put	Foreign Exchange	37.16550	0.03717	58.15180	0.05815	37.166	16.20	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Call	Foreign Exchange	1,190.89940	1.19090	1,024.02270	1.02402	1,190.899	16.16	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Put	Foreign Exchange	37.79940	0.03780	59.72270	0.05972	37.799	16.16	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Call	Foreign Exchange	1,181.54520	1.18155	1,015.62490	1.01562	1,181.545	16.12	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Put	Foreign Exchange	38.44520	0.03845	61.32490	0.06132	38.445	16.12	0.00	0	0.00	
CHF / R	On	13/12/2013			Foreign Exchange	11.15880	11.15880	10.96450	10.96450			17.66	0.00	0	0.00
CHF / R	On	13/12/2013	10.79	Call	Foreign Exchange	737.11460	0.73711	634.04100	0.63404	737.115	17.05	0.00	0	0.00	
CHF / R	On	13/12/2013	10.79	Put	Foreign Exchange	368.31460	0.36831	459.54100	0.45954	368.315	17.05	0.00	0	0.00	
CHF / R	On	13/12/2013	10.80	Call	Foreign Exchange	731.78290	0.73178	629.31370	0.62931	731.783	17.07	0.00	0	0.00	
CHF / R	On	13/12/2013	10.80	Put	Foreign Exchange	372.98290	0.37298	464.81370	0.46481	372.983	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
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	726.48340		0.72648	624.62040	0.62462	726.483	17.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	377.68340		0.37768	470.12040	0.47012	377.683	17.08	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.65530		1.65530	1.62250	1.62250		20.70	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,653.06840		0.16531	1,326.13100	0.13261	1,653.068	30.62	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	0.06840		0.00001	1.13100	0.00011	0.068	30.62	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,553.08000		0.15531	1,226.63030	0.12266	1,553.080	29.15	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	0.08000		0.00001	1.63030	0.00016	0.080	29.15	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,453.15630		0.14532	1,127.04510	0.11270	1,453.156	28.84	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	0.15630		0.00002	2.04510	0.00020	0.156	28.84	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.66760		1.66760	1.63510	1.63510		17.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,836.26750		0.18363	1,551.00740	0.15510	1,836.268	16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	60.26750		0.00603	100.00740	0.01000	60.268	16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,744.45190		0.17445	1,464.74360	0.14647	1,744.452	16.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	68.45190		0.00685	113.74360	0.01137	68.452	16.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,657.09340		0.16571	1,383.60960	0.13836	1,657.093	16.43	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	81.09340		0.00811	132.60960	0.01326	81.093	16.43	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68080		1.68080	1.64830	1.64830		17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	979.61640		0.09796	821.39690	0.08214	979.616	17.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	671.61640		0.06716	838.39690	0.08384	671.616	17.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	931.66740		0.09317	781.10830	0.07811	931.667	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	723.66740		0.07237	898.10830	0.08981	723.667	17.32	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	885.73490		0.08857	742.69570	0.07427	885.735	17.42	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	777.73490		0.07777	959.69570	0.09597	777.735	17.42	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	511.64800		0.51165	515.39810	0.51540	511.648	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	335.94800		0.33595	339.69810	0.33970	335.948	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	506.51870		0.50652	510.27940	0.51028	506.519	13.05	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Put	340.81870	0.34082	344.57940	0.34458	340.819	13.05	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Call	516.81990	0.51682	520.55910	0.52056	516.820	13.03	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	331.11990	0.33112	334.85910	0.33486	331.120	13.03	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry			10.18810	10.18810	9.96860	9.96860		20.73	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	879.32160	0.87932	662.11640	0.66212	879.322	23.27	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	1.22160	0.00122	3.51640	0.00352	1.222	23.27	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	1,188.37350	1.18837	969.54050	0.96954	1,188.374	26.34	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	0.27350	0.00027	0.94050	0.00094	0.274	26.34	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	899.22260	0.89922	681.81490	0.68181	899.223	23.51	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	1.12260	0.00112	3.21490	0.00321	1.123	23.51	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	889.27090	0.88927	671.96200	0.67196	889.271	23.39	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Put	1.17090	0.00117	3.36200	0.00336	1.171	23.39	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry			10.18970	10.18970	9.97010	9.97010		20.69	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Call	1,190.00660	1.19001	971.18500	0.97118	1,190.007	25.41	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.00	Put	0.30660	0.00031	1.08500	0.00109	0.307	25.41	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Call	1,180.02290	1.18002	961.23190	0.96123	1,180.023	25.33	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	9.01	Put	0.32290	0.00032	1.13190	0.00113	0.323	25.33	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,199.99110	1.19999	981.14010	0.98114	1,199.991	25.50	0.00	0	0.00	
DAUS	On 21/06/2013	Any day expiry	8.99	Put	0.29110	0.00029	1.04010	0.00104	0.291	25.50	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry			10.19460	10.19460	9.98000	9.98000		19.87	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Call	169.70160	0.16970	0.00000	0.00000	169.702	19.75	0.00	1,000	1,000.00	
DAUS	On 24/06/2013	Any day expiry	10.17	Put	145.10160	0.14510	0.00000	0.00000	145.102	19.75	0.00	1,000	1,000.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Call	1.16320	0.00116	0.00000	0.00000	1.163	28.02	0.00	380	0.00	
DAUS	On 24/06/2013	Any day expiry	11.70	Put	1,506.56320	1.50656	0.00000	0.00000	1,506.563	28.02	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Call	287.49410	0.28749	0.00000	0.00000	287.494	18.92	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.97	Put	62.89410	0.06289	0.00000	0.00000	62.894	18.92	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Call	280.61680	0.28062	0.00000	0.00000	280.617	18.96	0.00	0	0.00	
DAUS	On 24/06/2013	Any day expiry	9.98	Put	66.01680	0.06602	0.00000	0.00000	66.017	18.96	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/06/2013	Any day expiry	9.99	Call	273.84070		0.27384	0.00000	0.00000	273.841	19.00	0.00	0	0.00
DAUS	On 24/06/2013	Any day expiry	9.99	Put	69.24070		0.06924	0.00000	0.00000	69.241	19.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			10.19780	10.19780	9.97800	9.97800			19.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	1,158.48630		1.15849	940.11060	0.94011	1,158.486	22.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	0.68630		0.00069	2.11060	0.00211	0.686	22.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	850.85070		0.85085	636.83870	0.63684	850.851	20.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	3.05070		0.00305	8.83870	0.00884	3.051	20.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,897.81960		1.89782	1,678.06200	1.67806	1,897.820	27.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.01960		0.00002	0.06200	0.00006	0.020	27.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,797.83170		1.79783	1,578.10010	1.57810	1,797.832	26.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.03170		0.00003	0.10010	0.00010	0.032	26.57	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	513.57540		0.51358	337.23120	0.33723	513.575	17.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	15.77540		0.01578	59.23120	0.05923	15.775	17.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	1,148.52010		1.14852	930.21120	0.93021	1,148.520	22.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	0.72010		0.00072	2.21120	0.00221	0.720	22.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	1,138.55550		1.13856	920.31670	0.92032	1,138.556	22.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	0.75550		0.00076	2.31670	0.00232	0.755	22.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	387.16530		0.38717	239.94270	0.23994	387.165	18.52	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	39.36530		0.03937	111.94270	0.11194	39.365	18.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	694.33380		0.69433	488.77010	0.48877	694.334	19.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	6.53380		0.00653	20.77010	0.02077	6.534	19.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	607.75780		0.60776	413.45910	0.41346	607.758	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	9.95780		0.00996	35.45910	0.03546	9.958	18.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	2,097.80460		2.09780	1,878.02370	1.87802	2,097.805	27.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.00460		0.00000	0.02370	0.00002	0.005	27.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,997.81210		1.99781	1,778.03840	1.77804	1,997.812	27.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.01210		0.00001	0.03840	0.00004	0.012	27.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,947.81540		1.94782	1,728.04880	1.72805	1,947.815	27.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.01540		0.00002	0.04880	0.00005	0.015	27.57	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			10.21740		10.21740	9.99690	9.99690		19.20	0.00	672	270.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	1,208.55640		1.20856	989.60100	0.98960	1,208.556	18.54	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.15640		0.00116	2.70100	0.00270	1.156	18.54	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	344.98750		0.34499	227.01330	0.22701	344.988	18.35	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	107.58750		0.10759	210.11330	0.21011	107.588	18.35	0.00	1,000	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	234.73510		0.23474	0.00000	0.00000	234.735	19.13	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	197.33510		0.19734	0.00000	0.00000	197.335	19.13	0.00	1,000	1,000.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	1,228.46440		1.22846	1,009.32520	1.00933	1,228.464	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.06440		0.00106	2.42520	0.00243	1.064	18.65	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Call	1,218.50940		1.21851	999.42790	0.99943	1,218.509	18.60	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.10940		0.00111	2.52790	0.00253	1.109	18.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.23940		10.23940	10.01800	10.01800		18.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	1,035.51740		1.03552	825.66690	0.82567	1,035.517	16.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	6.11740		0.00612	17.66690	0.01767	6.117	16.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	517.63970		0.51764	372.76880	0.37277	517.640	17.38	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	78.23970		0.07824	154.76880	0.15477	78.240	17.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,939.79770		1.93980	1,718.74260	1.71874	1,939.798	21.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.39770		0.00040	0.74260	0.00074	0.398	21.54	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	1,055.14980		1.05515	844.05170	0.84405	1,055.150	16.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	5.74980		0.00575	16.05170	0.01605	5.750	16.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	1,045.33060		1.04533	834.84390	0.83484	1,045.331	16.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	5.93060		0.00593	16.84390	0.01684	5.931	16.56	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.24560		10.24560	10.02400	10.02400		19.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,846.44710		1.84645	1,625.49320	1.62549	1,846.447	21.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.84710		0.00085	1.49320	0.00149	0.847	21.06	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,210.51430		1.21051	993.44620	0.99345	1,210.514	17.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	4.91430		0.00491	9.44620	0.00945	4.914	17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.06	Call	1,190.79910		1.19080	974.46960	0.97447	1,190.799	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	5.19910		0.00520	10.46960	0.01047	5.199	17.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	910.37380		0.91037	712.12040	0.71212	910.374	16.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	14.77380		0.01477	38.12040	0.03812	14.774	16.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,946.24780		1.94625	1,725.14830	1.72515	1,946.248	21.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.64780		0.00065	1.14830	0.00115	0.648	21.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	688.50480		0.68850	516.04420	0.51604	688.505	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	42.90480		0.04290	92.04420	0.09204	42.905	17.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	607.07350		0.60707	448.79870	0.44880	607.073	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	61.47350		0.06147	124.79870	0.12480	61.474	17.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,200.65460		1.20065	983.94730	0.98395	1,200.655	17.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	5.05460		0.00505	9.94730	0.00995	5.055	17.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,996.16670		1.99617	1,775.00780	1.77501	1,996.167	21.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.56670		0.00057	1.00780	0.00101	0.567	21.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	496.65920		0.49666	359.93690	0.35994	496.659	17.63	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	101.05920		0.10106	185.93690	0.18594	101.059	17.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	765.69530		0.76570	581.87370	0.58187	765.695	16.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	30.09530		0.03010	67.87370	0.06787	30.095	16.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	2,145.94430		2.14594	1,924.68320	1.92468	2,145.944	22.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.34430		0.00034	0.68320	0.00068	0.344	22.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	2,046.09590		2.04610	1,824.88490	1.82488	2,046.096	22.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.49590		0.00050	0.88490	0.00088	0.496	22.17	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.25330		10.25330	10.03150	10.03150		18.84	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	1,160.60180		1.16060	946.91910	0.94692	1,160.602	17.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	7.30180		0.00730	15.41910	0.01542	7.302	17.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	1,150.80050		1.15080	937.64120	0.93764	1,150.801	16.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	7.50050		0.00750	16.14120	0.01614	7.500	16.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	1,170.40890		1.17041	956.22310	0.95622	1,170.409	17.10	0.00	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 31/07/2013	Any day expiry	9.09	Put	7.10890		0.00711	14.72310	0.01472	7.109	17.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.29350		10.29350	10.07000	10.07000		18.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	1,022.83840		1.02284	828.40820	0.82841	1,022.838	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	29.33840		0.02934	58.40820	0.05841	29.338	16.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	768.59570		0.76860	601.32980	0.60133	768.596	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	75.09570		0.07510	131.32980	0.13133	75.096	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	1,077.47100		1.07747	878.56030	0.87856	1,077.471	16.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	23.97100		0.02397	48.56030	0.04856	23.971	16.24	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	1,031.81970		1.03182	836.67260	0.83667	1,031.820	16.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	28.31970		0.02832	56.67260	0.05667	28.320	16.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	592.37370		0.59237	456.11850	0.45612	592.374	17.09	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	138.87370		0.13887	226.11850	0.22612	138.874	17.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	1,013.88450		1.01388	820.18250	0.82018	1,013.884	16.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	30.38450		0.03038	60.18250	0.06018	30.384	16.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	841.45890		0.84146	664.40370	0.66440	841.459	16.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	57.95890		0.05796	104.40370	0.10440	57.959	16.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	2,045.71070		2.04571	1,823.60070	1.82360	2,045.711	19.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.21070		0.00221	3.60070	0.00360	2.211	19.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,996.00330		1.99600	1,774.08470	1.77408	1,996.003	19.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.50330		0.00250	4.08470	0.00408	2.503	19.78	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	691.59070		0.69159	537.13220	0.53713	691.591	16.83	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	98.09070		0.09809	167.13220	0.16713	98.091	16.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	2,095.45910		2.09546	1,873.17250	1.87317	2,095.459	20.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.95910		0.00196	3.17250	0.00317	1.959	20.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.33660		10.33660	10.11110	10.11110		18.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	1,084.02450		1.08402	892.65360	0.89265	1,084.024	16.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	47.42450		0.04742	81.55360	0.08155	47.424	16.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	1,075.35800		1.07536	884.69520	0.88470	1,075.358	16.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Put	48.75800		0.04876	83.59520	0.08360	48.758	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	640.11830		0.64012	507.57980	0.50758	640.118	17.00	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	183.51830		0.18352	276.47980	0.27648	183.518	17.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	1,101.91570		1.10192	908.67960	0.90868	1,101.916	16.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	45.31570		0.04532	77.57960	0.07758	45.316	16.35	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	1,092.96000		1.09296	900.64800	0.90065	1,092.960	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	46.36000		0.04636	79.54800	0.07955	46.360	16.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.34120	10.34120		10.11550	10.11550		18.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	1,135.45170		1.13545	939.98410	0.93998	1,135.452	16.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	44.25170		0.04425	74.48410	0.07448	44.252	16.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	1,126.47670		1.12648	931.87510	0.93188	1,126.477	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	45.27670		0.04528	76.37510	0.07638	45.277	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	845.87340		0.84587	678.43870	0.67844	845.873	16.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	104.67340		0.10467	162.93870	0.16294	104.673	16.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	771.32490		0.77132	616.10300	0.61610	771.325	16.77	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	130.12490		0.13012	200.60300	0.20060	130.125	16.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	1,144.44630		1.14445	948.12740	0.94813	1,144.446	16.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	43.24630		0.04325	72.62740	0.07263	43.246	16.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	2,094.29780		2.09430	1,870.74820	1.87075	2,094.298	17.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	3.09780		0.00310	5.24820	0.00525	3.098	17.90	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	2,044.55800		2.04456	1,821.60520	1.82161	2,044.558	17.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	3.35800		0.00336	6.10520	0.00611	3.358	17.66	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	916.15600		0.91616	741.08070	0.74108	916.156	16.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	84.95600		0.08496	135.58070	0.13558	84.956	16.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	2,144.06040		2.14406	1,920.00050	1.92000	2,144.060	18.14	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	2.86040		0.00286	4.50050	0.00450	2.860	18.14	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.38090	10.38090		10.15360	10.15360		18.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	602.56550		0.60257	486.21730	0.48622	602.566	17.38	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	10.07	Put	291.66550		0.29167	402.61730	0.40262	291.665	17.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	1,063.07080		1.06307	880.93810	0.88094	1,063.071	16.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	82.17080		0.08217	127.33810	0.12734	82.171	16.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	1,054.94830		1.05495	873.52760	0.87353	1,054.948	16.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	84.04830		0.08405	129.92760	0.12993	84.048	16.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	1,006.85970		1.00686	829.82480	0.82982	1,006.860	16.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	95.95970		0.09596	146.22480	0.14622	95.960	16.49	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	1,071.22540		1.07123	888.38430	0.88838	1,071.225	16.41	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	80.32540		0.08033	124.78430	0.12478	80.325	16.41	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.38550	10.38550		10.15800	10.15800		18.28	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	594.79650		0.59480	480.68010	0.48068	594.797	17.48	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	309.29650		0.30930	422.68010	0.42268	309.297	17.48	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	990.58890		0.99059	815.84990	0.81585	990.589	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	105.08890		0.10509	157.84990	0.15785	105.089	16.55	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	982.80340		0.98280	808.81740	0.80882	982.803	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	107.30340		0.10730	160.81740	0.16082	107.303	16.56	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	951.99230		0.95199	781.06110	0.78106	951.992	16.60	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	116.49230		0.11649	173.06110	0.17306	116.492	16.60	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	998.40710		0.99841	822.91730	0.82292	998.407	16.54	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	102.90710		0.10291	154.91730	0.15492	102.907	16.54	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.39010	10.39010		10.16240	10.16240		18.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	1,043.97530		1.04398	864.77090	0.86477	1,043.975	16.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	93.87530		0.09388	142.37090	0.14237	93.875	16.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	1,036.00850		1.03601	857.52390	0.85752	1,036.009	16.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	95.90850		0.09591	145.12390	0.14512	95.909	16.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	920.37300		0.92037	753.20240	0.75320	920.373	16.61	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	130.27300		0.13027	190.80240	0.19080	130.273	16.61	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	2,097.69760		2.09770	1,874.45520	1.87446	2,097.698	17.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	8.30	Put	7.59760		0.00760	12.05520	0.01206	7.598	17.71	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	1,051.97460		1.05197	872.05350	0.87205	1,051.975	16.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	91.87460		0.09187	139.65350	0.13965	91.875	16.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	847.51890		0.84752	690.26820	0.69027	847.519	16.70	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	157.41890		0.15742	227.86820	0.22787	157.419	16.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	2,147.09490		2.14709	1,923.02990	1.92303	2,147.095	17.90	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	6.99490		0.00699	10.62990	0.01063	6.995	17.90	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.43600		10.43600	10.20640	10.20640		18.23	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	1,101.24710		1.10125	923.32150	0.92332	1,101.247	16.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	115.24710		0.11525	166.92150	0.16692	115.247	16.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	916.25840		0.91626	756.22410	0.75622	916.258	16.69	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	180.25840		0.18026	249.82410	0.24982	180.258	16.69	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	2,149.66290		2.14966	1,926.18830	1.92619	2,149.663	17.96	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	13.66290		0.01366	19.78830	0.01979	13.663	17.96	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	1,116.88270		1.11688	937.61090	0.93761	1,116.883	16.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	110.88270		0.11088	161.21090	0.16121	110.883	16.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	1,109.04920		1.10905	930.44850	0.93045	1,109.049	16.44	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	113.04920		0.11305	164.04850	0.16405	113.049	16.44	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.47700		10.47700	10.24550	10.24550		18.09	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	1,036.78100		1.03678	869.58920	0.86959	1,036.781	16.54	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	169.78100		0.16978	234.08920	0.23409	169.781	16.54	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	1,051.29980		1.05130	882.63250	0.88263	1,051.300	16.52	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	164.29980		0.16430	227.13250	0.22713	164.300	16.52	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	1,044.02520		1.04403	876.09430	0.87609	1,044.025	16.53	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	167.02520		0.16703	230.59430	0.23059	167.025	16.53	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.58740		10.58740	10.34940	10.34940		18.20	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,594.10020		1.59410	1,387.68860	1.38769	1,594.100	16.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	96.70020		0.09670	128.28860	0.12829	96.700	16.52	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,585.54610		1.58555	1,379.51120	1.37951	1,585.546	16.52		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	98.14610		0.09815	130.11120	0.13011	98.146	16.52		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,577.00700		1.57701	1,371.35360	1.37135	1,577.007	16.51		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	99.60700		0.09961	131.95360	0.13195	99.607	16.51		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.61960		10.61960	10.37970	10.37970		18.13		0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,632.45780		1.63246	1,424.89200	1.42489	1,632.458	16.49		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	102.85780		0.10286	135.19200	0.13519	102.858	16.49		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,623.94300		1.62394	1,416.74400	1.41674	1,623.943	16.48		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	104.34300		0.10434	137.04400	0.13704	104.343	16.48		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,615.44490		1.61544	1,408.61530	1.40862	1,615.445	16.48		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	105.84490		0.10584	138.91530	0.13892	105.845	16.48		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.73960		10.73960	10.49230	10.49230		18.22		0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	1,133.81450		1.13381	978.01460	0.97801	1,133.814	16.68		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	354.21450		0.35421	445.71460	0.44571	354.214	16.68		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	1,145.83630		1.14584	988.80170	0.98880	1,145.836	16.66		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	346.23630		0.34624	436.50170	0.43650	346.236	16.66		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	1,139.81410		1.13981	983.39320	0.98339	1,139.814	16.67		0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	350.21410		0.35021	441.09320	0.44109	350.214	16.67		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	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000				0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Call	0.00010		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.97	Put	0.00010		0.00000	0.00000	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
DAUS	On 24/06/2014	Any day expiry	9.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.98	Put	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry	9.99	Put	20.00000		0.02000	0.00000	0.00000	20.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.73947		110.73947	113.61660	113.61660			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	4,250.53000		4.25053	1,373.40000	1.37340	4,250.530		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	4,260.53000		4.26053	1,383.40000	1.38340	4,260.530		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	4,270.53000		4.27053	1,393.40000	1.39340	4,270.530		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.76563		83.12993	9.46102	85.42297			0.00	0	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	5,962.27000		5.96227	3,669.23000	3.66923	5,962.270		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	72,078.60000		72.07860	74,371.64000	74.37164	72,078.600		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			9.89754		80.52181	9.58200	82.84732			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	11,242.43000		11.24243	8,916.92000	8.91692	11,242.430		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	11,154.15000		11.15415	8,828.64000	8.82864	11,154.150		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Put	11,066.00000		11.06600	8,740.49000	8.74049	11,066.000		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			421.09900		421.09900	427.81200	427.81200			4,210,990.00	1	384.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	248,910.00000		24.89100	181,780.00000	18.17800	248,910.000		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	249,010.00000		24.90100	181,880.00000	18.18800	249,010.000		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	249,110.00000		24.91100	181,980.00000	18.19800	249,110.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			427.04200		427.04200	433.84900	433.84900			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	189,480.00000		18.94800	121,410.00000	12.14100	189,480.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	189,580.00000		18.95800	121,510.00000	12.15100	189,580.000		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	189,680.00000		18.96800	121,610.00000	12.16100	189,680.000		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			200.72700		200.72700	203.80000	203.80000			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future			203.58700		203.58700	206.70300	206.70300			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			543.41300		543.41300	554.51900	554.51900			0.00	0	186.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.24000		94.76000	5.22000	94.78000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.35000		94.65000	5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.48000		94.52000	5.38000	94.62000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.65000		94.35000	5.50000	94.50000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.85000		94.15000	5.68000	94.32000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			6.01000		93.99000	5.77000	94.23000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			6.40000		93.60000	6.07000	93.93000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.70000		93.30000	6.31000	93.69000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.98000		93.02000	6.55000	93.45000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.25000		92.75000	6.81000	93.19000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.56000		92.44000	7.11000	92.89000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			8.03490		8.03490	7.87340	7.87340		22.63		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	695.11070		0.69511	534.60800	0.53461	695.111	31.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.21070		0.00021	1.20800	0.00121	0.211	31.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	685.13220		0.68513	524.67980	0.52468	685.132	31.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.23220		0.00023	1.27980	0.00128	0.232	31.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	675.15590		0.67516	514.75650	0.51476	675.156	30.93		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.25590		0.00026	1.35650	0.00136	0.256	30.93	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.11450		8.11450	7.94960	7.94960		12.34	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	566.64020		0.56664	431.26130	0.43126	566.640	12.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	42.14020		0.04214	71.66130	0.07166	42.140	12.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	558.11490		0.55811	423.81410	0.42381	558.115	12.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	43.61490		0.04361	74.21410	0.07421	43.615	12.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	549.63330		0.54963	416.43370	0.41643	549.633	12.70	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	45.13330		0.04513	76.83370	0.07683	45.133	12.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.17040		8.17040	8.00210	8.00210		14.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	338.89190		0.33889	264.21560	0.26422	338.892	14.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	318.49190		0.31849	412.11560	0.41212	318.492	14.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	334.42520		0.33443	260.63520	0.26064	334.425	14.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	324.02520		0.32403	418.53520	0.41854	324.025	14.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	343.81330		0.34381	267.84290	0.26784	343.813	14.15	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	313.41330		0.31341	405.74290	0.40574	313.413	14.15	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.91732		102.23166	7.63182	104.13217			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	4,238.16000		4.23816	2,337.65000	2.33765	4,238.160		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	4,168.79000		4.16879	2,268.28000	2.26828	4,168.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	4,099.48000		4.09948	2,198.97000	2.19897	4,099.480		0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.02622		99.75868	7.72848	101.68607			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	10,483.45000		10.48345	8,556.06000	8.55606	10,483.450		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	10,410.72000		10.41072	8,483.33000	8.48333	10,410.720		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	10,338.04000		10.33804	8,410.65000	8.41065	10,338.040		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.38308		119.10058	6.21154	119.46481		1.84	0.00	0	19,204.00
R157	On 01/08/2013	Bond Future	116.11	Call	89,644.95000		89.64495	90,009.18000	90.00918	89,644.950		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.56547		113.97510	6.36543	114.34447		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	58.60000		0.05860	105.47000	0.10547	58.600		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,875.32000		1.87532	1,552.82000	1.55282	1,875.320		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	60.46000		0.06046	108.43000	0.10843	60.460		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,858.36000		1.85836	1,536.96000	1.53696	1,858.360		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	62.36000		0.06236	111.45000	0.11145	62.360		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,841.44000		1.84144	1,521.16000	1.52116	1,841.440		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.77495		115.50854	6.53913	115.88298		1.64	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	94.72000		0.09472	154.42000	0.15442	94.720		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,880.54000		1.88054	1,565.80000	1.56580	1,880.540		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	90.45000		0.09045	148.17000	0.14817	90.450		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,908.66000		1.90866	1,591.94000	1.59194	1,908.660		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	92.57000		0.09257	151.27000	0.15127	92.570		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,894.58000		1.89458	1,578.84000	1.57884	1,894.580		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.03892		110.26363	6.75480	110.64316		1.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	36.27000		0.03627	64.62000	0.06462	36.270		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,512.68000		2.51268	2,161.50000	2.16150	2,512.680		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	34.80000		0.03480	62.23000	0.06223	34.800		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,538.73000		2.53873	2,186.63000	2.18663	2,538.730		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	35.53000		0.03553	63.41000	0.06341	35.530		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,525.70000		2.52570	2,174.05000	2.17405	2,525.700		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.30719		118.80857	7.98160	121.77542		11.45		240,468,545.68	2,024	62,318.00
R186	On 01/08/2013	Bond Future	7.00	Call	16.42000		0.01642	94.08000	0.09408	16.420	11.30		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	12,588.44000		12.58844	9,699.25000	9.69925	12,588.440	11.30		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	47.41000		0.04741	218.01000	0.21801	47.410	11.36		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	10,578.16000		10.57816	7,781.91000	7.78191	10,578.160	11.36		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	60.53000		0.06053	264.22000	0.26422	60.530	11.37		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	10,087.90000		10.08790	7,324.74000	7.32474	10,087.900	11.37		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	183.36000		0.18336	626.71000	0.62671	183.360	11.45		1,246,848.00	6,800	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	7,734.64000		7.73464	5,211.14000	5.21114	7,734.640	11.45		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	4,917.88000		4.91788	0.00000	0.00000	4,917.880	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	620.02000		0.62002	0.00000	0.00000	620.020	12.00		8,432,272.00	13,600	6,800.00
R186	On 01/08/2013	Bond Future	128.26	Call	109,536.16000		109.53616	112,503.01000	112.50301	109,536.160	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.60000		0.00060	6.50000	0.00650	0.600	11.14		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	17,876.29000		17.87629	14,915.34000	14.91534	17,876.290	11.14		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3.54000		0.00354	27.52000	0.02752	3.540	11.22		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	15,190.92000		15.19092	12,248.05000	12.24805	15,190.920	11.22		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	4.91000		0.00491	35.77000	0.03577	4.910	11.24		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	14,663.45000		14.66345	11,727.46000	11.72746	14,663.450	11.24		0.00	0	100.00
R186	On 07/11/2013	Bond Future			8.41426		120.48527	8.07610	123.49401		11.68		0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,328.30000		5.32830	7,445.15000	7.44515	5,328.300	12.19		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,445.60000		2.44560	1,553.71000	1.55371	2,445.600	12.19		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,644.20000		2.64420	4,114.09000	4.11409	2,644.200	12.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,076.10000		5.07610	3,537.25000	3.53725	5,076.100	12.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,680.29000		2.68029	4,161.57000	4.16157	2,680.290	12.01		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,022.27000		5.02227	3,494.81000	3.49481	5,022.270	12.01		0.00	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 07/11/2013	Bond Future	8.16	Call	2,716.67000		2.71667	4,209.33000	4.20933	2,716.670	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,968.83000		4.96883	3,452.75000	3.45275	4,968.830	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	87.74000		0.08774	218.23000	0.21823	87.740	11.37	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,647.96000		18.64796	15,769.71000	15.76971	18,647.960	11.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	176.18000		0.17618	401.24000	0.40124	176.180	11.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,089.99000		16.08999	13,306.31000	13.30631	16,089.990	11.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.51436		116.81580	8.16394	119.86512		11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,036.67000		2.03667	3,112.66000	3.11266	2,036.670	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,927.64000		8.92764	6,954.31000	6.95431	8,927.640	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,062.80000		2.06280	3,147.65000	3.14765	2,062.800	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,861.17000		8.86117	6,896.70000	6.89670	8,861.170	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,089.48000		2.08948	3,183.25000	3.18325	2,089.480	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,795.34000		8.79534	6,839.79000	6.83979	8,795.340	12.08	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.61904		118.39785	8.25567	121.48847		11.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,162.26000		1.16226	1,816.03000	1.81603	1,162.260	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,987.92000		14.98792	12,551.07000	12.55107	14,987.920	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,177.23000		1.17723	1,837.10000	1.83710	1,177.230	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,905.15000		14.90515	12,474.40000	12.47440	14,905.150	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,192.34000		1.19234	1,858.34000	1.85834	1,192.340	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,822.63000		14.82263	12,398.01000	12.39801	14,822.630	11.63	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			288.47339		288.47339	290.36569	290.36569			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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	294.99	Put	6,516.61000		6.51661	4,624.31000	4.62431	6,516.610		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	6,526.61000		6.52661	4,634.31000	4.63431	6,526.610		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	6,536.61000		6.53661	4,644.31000	4.64431	6,536.610		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			5.93650		104.74893	5.78741	104.94843		1.14	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,503.25000		67.50325	67,702.75000	67.70275	67,503.250		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			6.09902		106.22723	5.91161	106.42956		1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	6.91000		0.00691	14.76000	0.01476	6.910		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,432.46000		1.43246	1,237.98000	1.23798	1,432.460		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	7.19000		0.00719	15.29000	0.01529	7.190		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,421.74000		1.42174	1,227.51000	1.22751	1,421.740		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	7.48000		0.00748	15.84000	0.01584	7.480		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,411.03000		1.41103	1,217.06000	1.21706	1,411.030		0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.30254		103.24766	6.05791	103.45280		0.94	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	51.51000		0.05151	86.23000	0.08623	51.510		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	930.31000		0.93031	759.89000	0.75989	930.310		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	49.34000		0.04934	82.96000	0.08296	49.340		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	945.12000		0.94512	773.60000	0.77360	945.120		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	50.42000		0.05042	84.58000	0.08458	50.420		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	937.71000		0.93771	766.73000	0.76673	937.710		0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.66542		104.64594	6.31596	104.85385		0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	16.39000		0.01639	32.24000	0.03224	16.390		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,159.52000		1.15952	967.46000	0.96746	1,159.520		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	15.74000		0.01574	31.10000	0.03110	15.740		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,170.99000		1.17099	978.44000	0.97844	1,170.990		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Call	16.06000		0.01606	31.67000	0.03167	16.060	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,165.25000		1.16525	972.95000	0.97295	1,165.250	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			208.38352		208.38352	214.16547	214.16547			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	14,606.48000		14.60648	8,824.53000	8.82453	14,606.480		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	14,616.48000		14.61648	8,834.53000	8.83453	14,616.480		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	14,626.48000		14.62648	8,844.53000	8.84453	14,626.480		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			7.02673		107.51688	6.84023	108.19267		3.87	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,303.68000		94.30368	94,979.47000	94.97947	94,303.680	4.08	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.17031		104.87481	6.96832	105.56017		3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	29.55000		0.02955	59.72000	0.05972	29.550	3.89	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,111.94000		5.11194	4,456.75000	4.45675	5,111.940	3.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	75.04000		0.07504	137.90000	0.13790	75.040	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,159.66000		4.15966	3,537.16000	3.53716	4,159.660	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	77.37000		0.07737	141.73000	0.14173	77.370	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,126.56000		4.12656	3,505.56000	3.50556	4,126.560	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	79.86000		0.07986	145.79000	0.14579	79.860	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,093.64000		4.09364	3,474.21000	3.47421	4,093.640	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,645.29000		102.64529	103,330.65000	103.33065	102,645.290	4.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.31625	106.28569	7.09755	106.98035			3.67	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	194.58000	0.19458	303.95000	0.30395	194.580		3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,933.29000	3.93329	3,348.00000	3.34800	3,933.290		3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	121.50000	0.12150	198.08000	0.19808	121.500		3.63	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,557.04000	4.55704	3,938.96000	3.93896	4,557.040		3.63	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	186.46000	0.18646	292.41000	0.29241	186.460		3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,991.30000	3.99130	3,402.59000	3.40259	3,991.300		3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	190.49000	0.19049	298.13000	0.29813	190.490		3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,962.26000	3.96226	3,375.24000	3.37524	3,962.260		3.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.47363	103.56390	7.23600	104.26799			3.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	112.28000	0.11228	177.88000	0.17788	112.280		3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,326.13000	5.32613	4,687.64000	4.68764	5,326.130		3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	107.75000	0.10775	171.27000	0.17127	107.750		3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,384.36000	5.38436	4,743.79000	4.74379	5,384.360		3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	109.99000	0.10999	174.55000	0.17455	109.990		3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,355.22000	5.35522	4,715.69000	4.71569	5,355.220		3.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.18818	104.55904	7.02387	105.30015			5.36	1,131,747,048.96	10,824	25,189.00
R204	On 01/08/2013	Bond Future	110.75	Call	95,675.54000	95.67554	96,416.65000	96.41665	95,675.540		5.63	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		5.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.30952	106.03469	7.13449	106.78621			5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	186.02000	0.18602	293.94000	0.29394	186.020		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,659.30000	4.65930	4,015.70000	4.01570	4,659.300		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	191.03000	0.19103	301.11000	0.30111	191.030		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,619.29000	4.61929	3,977.85000	3.97785	4,619.290		5.20	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
R204	On 07/11/2013	Bond Future	6.31	Call	196.14000		0.19614	308.41000	0.30841	196.140	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,579.40000		4.57940	3,940.15000	3.94015	4,579.400	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	891.50000		0.89150	1,209.47000	1.20947	891.500	5.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,225.05000		2.22505	1,791.50000	1.79150	2,225.050	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.42670		103.43040	7.24059	104.19212		5.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	414.13000		0.41413	574.90000	0.57490	414.130	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,703.86000		4.70386	4,102.91000	4.10291	4,703.860	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	421.51000		0.42151	584.36000	0.58436	421.510	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,668.41000		4.66841	4,069.54000	4.06954	4,668.410	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	406.86000		0.40686	565.56000	0.56556	406.860	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,739.44000		4.73944	4,136.42000	4.13642	4,739.440	5.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.55600		104.83111	7.35752	105.60318		5.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	298.58000		0.29858	412.47000	0.41247	298.580	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,339.79000		6.33979	5,681.61000	5.68161	6,339.790	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	303.57000		0.30357	418.90000	0.41890	303.570	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,303.24000		6.30324	5,646.50000	5.64650	6,303.240	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	293.67000		0.29367	406.12000	0.40612	293.670	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,376.43000		6.37643	5,716.81000	5.71681	6,376.430	4.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.91713		101.09500	5.75410	101.16633		0.41	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,096.89000		30.09689	30,168.22000	30.16822	30,096.890	0.46	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.83246		102.52176	6.42540	102.59412		0.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Call	0.42000		0.00042	1.40000	0.00140	0.420	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	454.06000		0.45406	382.68000	0.38268	454.060	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	0.43000		0.00043	1.43000	0.00143	0.430	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	452.27000		0.45227	380.91000	0.38091	452.270	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	0.44000		0.00044	1.47000	0.00147	0.440	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	450.49000		0.45049	379.16000	0.37916	450.490	0.28	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.49978		99.16885	7.25376	100.40758		6.71	0.00	0	13,675.00
R207	On 01/08/2013	Bond Future	106.18	Call	91,597.66000		91.59766	92,836.39000	92.83639	91,597.660	7.07	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.61681		100.56845	7.35725	101.82466		6.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	327.72000		0.32772	578.46000	0.57846	327.720	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,904.61000		4.90461	3,899.14000	3.89914	4,904.610	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	335.28000		0.33528	590.11000	0.59011	335.280	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,861.41000		4.86141	3,860.03000	3.86003	4,861.410	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	342.97000		0.34297	601.94000	0.60194	342.970	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,818.38000		4.81838	3,821.14000	3.82114	4,818.380	6.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.73052		98.28184	7.45706	99.55504		6.74	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	527.37000		0.52737	815.82000	0.81582	527.370	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,628.90000		5.62890	4,644.15000	4.64415	5,628.900	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	510.00000		0.51000	791.67000	0.79167	510.000	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,709.89000		5.70989	4,718.36000	4.71836	5,709.890	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	518.63000		0.51863	803.68000	0.80368	518.630	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,669.32000		5.66932	4,681.17000	4.68117	5,669.320	6.72	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.85656		99.61288	7.56789	100.90330		6.53	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	351.75000		0.35175	543.04000	0.54304	351.750	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,999.70000		7.99970	6,900.57000	6.90057	7,999.700	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	340.60000		0.34060	527.33000	0.52733	340.600	6.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.19	Put	8,085.85000		8.08585	6,982.16000	6.98216	8,085.850	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	346.14000		0.34614	535.14000	0.53514	346.140	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,042.73000		8.04273	6,941.31000	6.94131	8,042.730	6.43	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.64405		97.23999	7.35780	98.83989		7.52	0.00	0	18,509.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,195.52000		88.19552	89,795.42000	89.79542	88,195.520	7.88	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.88	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.75507		95.21645	7.45496	96.83896		7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	357.01000		0.35701	679.68000	0.67968	357.010	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,698.57000		5.69857	4,398.73000	4.39873	5,698.570	7.91	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	365.25000		0.36525	693.14000	0.69314	365.250	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,649.58000		5.64958	4,354.96000	4.35496	5,649.580	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	373.64000		0.37364	706.79000	0.70679	373.640	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,600.79000		5.60079	4,311.43000	4.31143	5,600.790	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,387.67000		1.38767	2,163.41000	2.16341	1,387.670	8.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,764.49000		2.76449	1,917.72000	1.91772	2,764.490	8.16	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.86035		96.49742	7.54638	98.14182		7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	562.52000		0.56252	928.39000	0.92839	562.520	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,539.08000		6.53908	5,260.55000	5.26055	6,539.080	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	572.41000		0.57241	942.75000	0.94275	572.410	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,493.10000		6.49310	5,219.04000	5.21904	6,493.100	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	553.16000		0.55316	914.70000	0.91470	553.160	7.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,585.63000		6.58563	5,302.77000	5.30277	6,585.630	7.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.97107		94.40767	7.64222	96.07436		7.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.30	Call	385.67000		0.38567	632.66000	0.63266	385.670	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,243.64000		9.24364	7,823.94000	7.82394	9,243.640	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	391.87000		0.39187	641.82000	0.64182	391.870	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,193.85000		9.19385	7,777.11000	7.77711	9,193.850	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	379.55000		0.37955	623.59000	0.62359	379.550	7.68	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,293.53000		9.29353	7,870.88000	7.87088	9,293.530	7.68	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			9.14030		74.72597	8.85636	76.87586		16.30	3,138,490.74	42	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	64,776.86000		64.77686	66,926.75000	66.92675	64,776.860	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	50.23000		0.05023	177.88000	0.17788	50.230	16.12	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	9,323.22000		9.32322	7,300.98000	7.30098	9,323.220	16.12	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			9.24211		72.63620	8.94906	74.81644		17.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,591.49000		1.59149	2,421.31000	2.42131	1,591.490	17.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,105.34000		6.10534	4,754.92000	4.75492	6,105.340	17.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,938.19000		1.93819	2,876.52000	2.87652	1,938.190	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,345.54000		5.34554	4,103.63000	4.10363	5,345.540	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,964.58000		1.96458	2,910.69000	2.91069	1,964.580	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,293.85000		5.29385	4,059.72000	4.05972	5,293.850	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,991.18000		1.99118	2,945.09000	2.94509	1,991.180	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,242.49000		5.24249	4,016.16000	4.01616	5,242.490	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	4,330.64000		4.33064	5,793.22000	5.79322	4,330.640	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,494.59000		2.49459	1,776.93000	1.77693	2,494.590	18.18	0.00	0	980.00

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			9.33683		73.61345	9.03501	75.82306		17.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,028.09000		2.02809	2,844.77000	2.84477	2,028.090	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,938.48000		7.93848	6,545.55000	6.54555	7,938.480	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,981.66000		1.98166	2,786.19000	2.78619	1,981.660	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,054.17000		8.05417	6,649.09000	6.64909	8,054.170	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,004.79000		2.00479	2,815.40000	2.81540	2,004.790	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,996.17000		7.99617	6,597.17000	6.59717	7,996.170	17.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.43336		71.46540	9.12245	73.70489		18.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,186.99000		1.18699	1,693.32000	1.69332	1,186.990	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,752.47000		13.75247	12,019.31000	12.01931	13,752.470	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,158.77000		1.15877	1,656.32000	1.65632	1,158.770	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,905.43000		13.90543	12,163.49000	12.16349	13,905.430	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,172.82000		1.17282	1,674.75000	1.67475	1,172.820	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,828.82000		13.82882	12,091.26000	12.09126	13,828.820	17.77	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			163.80781		163.80781	166.62620	166.62620			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	9,182.19000		9.18219	6,363.80000	6.36380	9,182.190		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	9,192.19000		9.19219	6,373.80000	6.37380	9,192.190		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



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.01	Put	9,202.19000	9.20219	6,383.80000	6.38380	9,202.190		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.32006	130.32006	130.65708	130.65708			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	330.06000	0.33006	667.08000	0.66708	330.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	320.06000	0.32006	657.08000	0.65708	320.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	310.06000	0.31006	647.08000	0.64708	310.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			134.45314	134.45314	135.57545	135.57545			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	3,536.86000	3.53686	2,414.55000	2.41455	3,536.860		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	3,546.86000	3.54686	2,424.55000	2.42455	3,546.860		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	3,556.86000	3.55686	2,434.55000	2.43455	3,556.860		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.94255	85.96418	8.61259	88.54844		14.43	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	75,349.16000	75.34916	77,933.42000	77.93342	75,349.160	15.09	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.04999	83.64062	8.70900	86.26135		15.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,926.26000	1.92626	3,052.52000	3.05252	1,926.260	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,490.30000	5.49030	3,995.83000	3.99583	5,490.300	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,953.19000	1.95319	3,088.91000	3.08891	1,953.190	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,437.37000	5.43737	3,952.36000	3.95236	5,437.370	15.65	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
R213	On 07/11/2013	Bond Future	8.61	Call	1,980.36000		1.98036	3,125.54000	3.12554	1,980.360	15.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,384.80000		5.38480	3,909.25000	3.90925	5,384.800	15.66	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.15192		84.76578	8.80008	87.42178		15.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,885.05000		1.88505	2,820.31000	2.82031	1,885.050	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,454.77000		8.45477	6,734.03000	6.73403	8,454.770	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,839.84000		1.83984	2,760.54000	2.76054	1,839.840	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,574.81000		8.57481	6,839.51000	6.83951	8,574.810	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,862.36000		1.86236	2,790.33000	2.79033	1,862.360	15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,514.65000		8.51465	6,786.62000	6.78662	8,514.650	15.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.25196		82.37524	8.88917	85.06727		15.95	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,184.15000		1.18415	1,788.60000	1.78860	1,184.150	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,021.80000		14.02180	11,934.22000	11.93422	14,021.800	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,156.39000		1.15639	1,750.53000	1.75053	1,156.390	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,173.32000		14.17332	12,075.43000	12.07543	14,173.320	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,170.21000		1.17021	1,769.49000	1.76949	1,170.210	15.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,097.44000		14.09744	12,004.69000	12.00469	14,097.440	15.75	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.19919		75.91675	8.91516	78.15608		17.41	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	65,468.85000		65.46885	67,708.18000	67.70818	65,468.850	18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.16	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.29988		73.70396	9.00664	75.97496		18.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	369.37000		0.36937	661.65000	0.66165	369.370	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	13,259.55000		13.25955	11,280.83000	11.28083	13,259.550	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	353.82000		0.35382	636.74000	0.63674	353.820	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,442.10000		13.44210	11,454.02000	11.45402	13,442.100	18.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	361.53000		0.36153	649.11000	0.64911	361.530	18.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.80	Put	13,350.66000		13.35066	11,367.24000	11.36724	13,350.660	18.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.23528		98.74609	8.95614	101.57895			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	15,818.46000		15.81846	12,985.60000	12.98560	15,818.460		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	15,688.91000		15.68891	12,856.05000	12.85605	15,688.910		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	15,559.61000		15.55961	12,726.75000	12.72675	15,559.610		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.33802		95.71868	9.04941	98.59159			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	16,802.48000		16.80248	13,929.57000	13.92957	16,802.480		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	16,673.15000		16.67315	13,800.24000	13.80024	16,673.150		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	16,544.08000		16.54408	13,671.17000	13.67117	16,544.080		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.00000		0.09660	966.00470	0.09660	966.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00000		0.00000	0.00470	0.00000	0.000	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.00010		0.08660	866.01960	0.08660	866.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.00010		0.00000	0.01960	0.00000	0.000	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.00100		0.07660	766.07520	0.07661	766.001	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.00100		0.00000	0.07520	0.00001	0.001	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	456.78730		0.04568	463.09620	0.04631	456.787	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	378.78730	0.03788	385.09620	0.03851	378.787	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	409.96620	0.04100	416.35550	0.04164	409.966	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	431.96620	0.04320	438.35550	0.04384	431.966	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	368.67170	0.03687	375.11250	0.03751	368.672	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	490.67170	0.04907	497.11250	0.04971	490.672	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>3,192,525,942.08</b>	<b>305,495</b>	<b>2 893 821.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.17816			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.04000	105.66494	7.04000	105.64508			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.79557			0.00	500,000	500,000.00
AA05	On 22/03/2019	Spot Bond			8.15500	107.12263	8.15500	107.09937			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.31898			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.43515			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.69751	8.00000	47.68735			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.02000	97.44576	9.02000	97.42239			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.19000	103.20112	7.19000	103.18132		77,961,170,000.00	0.00	10,843,000	10,512,000.00
AB07	On 07/03/2014	Spot Bond			6.88000	103.67615	6.88000	103.65709			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.79575			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.47500	107.00211	8.47500	106.97798			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	99.80291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.70000	135.76662	0.70000	135.71068			0.00	0	260,000.00
ABCP13	On 07/12/2023	Spot Bond	1.60000	137.59316	1.60000	272.64422			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.30395			0.00	4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29638			0.00	4,000,000	1,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53641			0.00	0	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89734			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.89256			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.88925			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.45000	109.33696	7.45000	109.31523			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.05990			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.48000	104.38793	7.48000	104.36710			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.56576			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36145			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29873			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.25332			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.36477			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.54537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond	6.58000	104.65114	6.58000	104.63261			5,514,040,000.00	838,000	973,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.42205			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.34460			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.45000	129.59182	4.45000	129.52541			0.00	0	164,000.00
ABLI03	On 15/03/2015	Spot Bond	2.27000	125.46810	2.27000	125.41111			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.95000	117.79549	1.95000	117.74295			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.85000	104.70851	2.85000	104.65917			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.77500	118.55851	10.77500	118.52414			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.81468			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.77880			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.87660			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.10955			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.25000	114.58406	3.25000	114.52888			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.95391	100.00000	25.89104			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.34000	168.67748	1.34000	168.60503			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.43503	2.76000	150.36459			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.37000	175.10085	1.37000	175.02548			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.88000	170.52266	1.88000	170.44693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	7.77125	70.71426	7.77125	70.69446			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.77125	70.71426	7.77125	70.69446			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.26607	84.61000	15.24045			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.11000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.83693			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.38000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.57408	100.00000	40.49710			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.11000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.80000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.97000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.87000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.17368			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.01825			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.26000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.02000	102.26776	7.02000	102.24838			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	110.39000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.84000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.44000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33086			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98000	116.66449	6.98000	116.64273			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.10000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08755			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.73000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.09000	99.80867	2.09000	104.89381			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.28000	104.52399	2.28000	150.91332			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.48000	115.56119	2.48000	193.89304			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	108.66000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.78000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.19000	91.05639	9.19000	93.04380			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	100.60000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.07000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.92000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.11954			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	89.07000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	100.00000	12.54809	100.00000	12.52402			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	100.00000	6.71230	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.07500	109.35712	8.07500	109.33359		38,711,550,000.00	4,794,000	2,486,000.00	
ABS5	On 01/05/2015	Spot Bond	6.99000	103.23160	6.99000	103.21233		49,454,250,000.00	7,075,000	5,608,000.00	
ABS6	On 01/06/2020	Spot Bond	8.69500	97.71690	8.69500	97.69418		30,223,820,000.00	3,476,000	1,862,000.00	
ABS7	On 11/09/2026	Spot Bond	9.59000	96.36667	9.59000	96.34214		0.00	0	7,500,000.00	
ABS9	On 17/03/2016	Spot Bond	7.44000	106.95725	7.44000	106.93602		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.70000	127.13360	0.70000	127.08121		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.11471	4.00000	123.05300		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.41000	139.81947	1.41000	277.05713		0.00	0	50,000,000.00	
ABS13	On 31/01/2017	Spot Bond	0.06001	114.21752	-0.06001	128.65918		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	1.34000	128.45772	1.34000	130.98173		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43236		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85318		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.09545	100.00000	27.02909				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26845				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26845				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14000	107.85115	11.14000	107.81938				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57603				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.76330	100.00000	1.75792				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.59151				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81039				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.86261				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.51011	100.00000	10.47803				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.86391				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.56056				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.16346	11.00000	57.14712				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.72647	100.00000	6.70594				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.40956				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39195				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.84666			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.83853			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.82062			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.84652			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.84112			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.83874			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.78293			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.78293			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.80079			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.85087			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.80079			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.76508			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	82.81451			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	99.85383			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.85638			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.50701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85638			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.84442			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.83881			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.83664			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.84096			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86716			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.85088			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.11195			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.98500	107.27475	8.98500	104.75367			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.86399			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.62000	104.16588	7.62000	104.14436			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.80297			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.95130			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.71375			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.83382			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.27768	100.00000	4.26821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	5.77999	100.00000	5.76727	0.00	0	0.00	0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.00937	0.00	0	0.00	0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.85671	0.00	0	0.00	0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.89290	0.00	0	0.00	0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.84648	0.00	0	0.00	0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.41820	0.00	0	0.00	0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.41820	0.00	0	0.00	0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.83382	0.00	0	0.00	0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29665	0.00	0	0.00	0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.85186	0.00	0	0.00	0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.85316	0.00	0	0.00	0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.00427	0.00	0	0.00	0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17631	0.00	0	0.00	0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.00491	0.00	0	0.00	0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.74929	0.00	0	0.00	0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.54869	0.00	0	0.00	0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.96648	0.00	500,000	500,000.00	0.00	500,000	500,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.29071	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
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.73160			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.84585			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	100.00251			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.87454			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84948			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.59235			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86679			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87045			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86335			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84991			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85745			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86614			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86378			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.33122	10.23000	102.30348			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86123			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.80811		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.62062		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.86440		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.09500	103.02920	9.09500	103.00404		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85049		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.75234	1.75000	106.82511		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86399		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.86337		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84517		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.83971		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85063		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.85348		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.84080		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.84627		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83425		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84517		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.83862		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.84167		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.84080			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.85420			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.84489			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.84207			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.87148			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.87514			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.86491			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.86168			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.84151			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.83468			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82224			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.84408			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82398			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82332			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.82224			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.63893			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.83097			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	99.83097			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	111.27167			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	112.06982			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	99.85500			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.85654			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.75714			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.38973			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.76865			0.00	4,600,000	3,600,000.00
ADCP01	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond		100.00000	82.56919	100.00000	100.00000		28,500,000,000,000.00	285,000,000	100,000,000.00	
AER01U	On 18/11/2016	Spot Bond		100.00000	5.85541	100.00000	5.84123			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.38548			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.42953			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.45882			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.00329			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.11546			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.26488			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000	0.00000	100.84480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.71000	98.02470	7.71000	98.00364			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.11821			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.31834			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500	103.26944	8.31500	103.24658		21,918,340,000.00	2,636,000	2,929,000.00	
AIR02	On 30/04/2023	Spot Bond	9.03000	118.46431	9.03000	118.43573		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.39331	100.00000	46.27968		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	7.24000	111.65931	7.24000	111.63774		8,210,160,000.00	1,134,000	8,540,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.25687	100.00000	44.14847		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.89069	100.00000	12.86217		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	2.53000	156.00455	2.53000	155.93253		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	3.95000	102.77444	3.95000	128.17231		0.00	0	98,000.00	
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.98559		0.00	0	0.00	
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80240		0.00	0	0.00	
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.07601		0.00	0	0.00	
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.07934		0.00	0	0.00	
BAR001	On 12/06/2018	Spot Bond	100.00000	1.54791	100.00000	1.54308		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.37698		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.56500	107.10480	8.56500	107.08026			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98643			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.02898			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.03330	100.00000	64.87403			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.72147			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.16500	111.68241	7.16500	111.66092			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.50781			0.00	39,400,000	19,700,000.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89348			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.85500	102.34815	6.85500	102.32926			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.36265			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.46000	103.24822	7.46000	103.22756			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.52500	106.94006	8.52500	106.91567			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.73600			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.99904	105.94937	10.99904	104.52294			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.92462			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.97539	103.24180	10.97539	102.78749			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.01141	103.11583	11.01141	102.71008			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.92447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.04746	102.98917	11.04746	102.58397			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88040	102.03946	11.88040	101.93372			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.97289			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.97289			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.97295			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.24904	101.69752	11.24904	101.80919			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17404	104.40968	11.17404	102.66428			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97539	103.24180	10.97539	102.78749			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.10325	103.42844	11.10325	102.85517			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27127	95.74474	10.27127	102.18412			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.86641			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85330			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85330			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.74734			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.71810	101.45529	10.71810	101.64701			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.30000	101.57413	11.30000	101.54304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.45964	10.22500	98.67113			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32417			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.68253			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.58922	12.22500	101.85687			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.82441			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.96500	61.28570	10.96500	101.27006			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.76661			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.81477			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.81477			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.74349			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.31325			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.99904	106.42610	13.99904	105.06517			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22674	103.47175	15.22674	103.33562			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11193	103.20858	14.11193	102.96244			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.43979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.43979			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.43979			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.53576			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.53370	100.00000	8.51751			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.40863	100.00000	22.35375			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.39437	100.00000	20.34442			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.58912	100.00000	12.55828			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.59482	100.00000	12.56431			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.22084	100.00000	15.18356			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.18860	100.00000	13.15630			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	59.17187	100.00000	59.05961			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.87203			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.97306			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.02145			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.31000	109.90924	1.31000	175.01578			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000	95.24731	7.95000	140.76910			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000	96.52357	7.95000	141.04737			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500	99.41271	8.33500	99.39053			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.78881			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.45228			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44672			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.94504			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73064			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.02718			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.55098			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	95.54398	100.00000	95.30631			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.71500	99.14828	7.71500	99.12789			0.00	0	52,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.02410			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.92400			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.01415			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.08345			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.27707			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	6.26054	100.00000	6.24521			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.74471			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.78555			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.80305			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.80888			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.87883			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.97200			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.12389	100.00000	6.10889			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.12389	100.00000	6.10889			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.90242			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89360			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.89119			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.29500	103.73125	8.29500	103.70834			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.88399			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87112			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.70500	107.35094	6.70500	107.33138		23,380,335,000.00	3,487,000	5,060,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.35512			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.23684			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88624			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.80214			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.33837			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.68788	100.00000	6.67167			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.40828			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.33955			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.35900			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.39431			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.54054			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.78541			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89743			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.42097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.85099			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.97335	100.00000	11.94403			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28000	108.87623	7.28000	108.85507		13,984,880,000.00	1,921,000	2,687,000.00	
CBL08	On 02/11/2016	Spot Bond	9.17500	115.64238	9.17500	115.61419			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.23238			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.87507			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.87500	105.18993	8.87500	105.16511		13,738,500,000.00	1,548,000	7,788,000.00	
CBL12	On 06/09/2018	Spot Bond	10.87500	104.74845	10.87500	104.71831			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.08214			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.12500	105.92537	11.12500	105.89369			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74662			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06500	101.87119	9.06500	101.84665		12,899,495,000.00	1,423,000	2,526,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.52685			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.56500	101.13274	11.56500	101.10134			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.78139			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.94884			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67636			0.00	8,000,000	4,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	9.80500	76.82520	9.80500	94.40490			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.78000	123.50867	9.78000	123.47628			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.63000	113.31660	9.63000	113.28748			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07000	117.61913	9.07000	117.59079			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05469			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42500	103.93911	11.42500	103.90774			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.65207			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.82948			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.10468			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.13723			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
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85211			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85211			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85211			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26684			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85103			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.86180			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.78826			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.39200			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77965			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.86175			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.86931			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.82513			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.40986			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39113			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29574			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.84888			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.85641			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.85420			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.70000	104.06484	10.70000	104.03520			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.28000	102.76216	8.28000	102.73937			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58841			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.80826			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19931			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.61481			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.90576	100.00000	24.84542			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.70359	100.00000	24.64376			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.84655			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	63.65831	100.00000	63.50410			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	64.06241	100.00000	63.90551			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.48588			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85675			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.54106	10.11000	104.51258			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85675			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.78184			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.65965			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.83642	2.76000	111.63583			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	108.56073	3.14000	111.60237			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.33350	8.25000	102.31101			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.75352			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85675			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85675			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.54782	3.10000	111.20625			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.34680	2.40000	111.01652			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.77469			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.82675			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.78854			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.06199			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07695			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.04000	102.69239	8.04000	102.67028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.12139			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.10450			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.96720			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.97951			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.09000	102.85935	8.09000	102.83706			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.09000	102.85935	8.09000	102.83706			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	8.14000	101.70501	8.14000	101.68285			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.84223			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.82369			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96961			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96940			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.98700			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.98700			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.82628	100.17539	49.70539			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.84481			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.53035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83989			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.34592			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.36993			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.78971	9.35000	102.76377			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.78971	9.35000	102.76377			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29229			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29315			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.58389			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96694			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.57223			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38366			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42204			0.00	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	101.48582		0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48582		0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48582		0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48582		0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48582		0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49647		0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.89500	105.40358	8.89500	105.37865		0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.81325		0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.39699		0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89942		0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89942		0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.81987		0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81753		0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.53628		0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78533		0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84735		0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84845		0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85416		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38713			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.42288			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35717			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85459			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.78840			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02522			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.84669			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.36173			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85282			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82770			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82770			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82770			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82770			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.63427			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.25173			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73080			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73080			0.00	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	101.70950			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55667			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70950			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38258			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.82995			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55671			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55671			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55454			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.59382	100.00000	5.58028			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	99.82551			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.61497			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.47000	95.04685	10.47000	95.24934			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.99000	97.76927	10.99000	96.80611			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.47736			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000	0.00000	99.81962			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.59950			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.94873			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.92380			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.52071	8.80500	101.01193			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.84408			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	99.83600			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	99.83272			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000	0.00000	99.82005			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	99.83097			0.00	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	99.75675			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75675			0.00	1,000,000	500,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75675			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.77062	100.00000	25.71296			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.77062	100.00000	25.71296			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.95327	7.01000	36.56523			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	142.21122			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	0.00065	100.00000	0.00065			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.33500	99.41271	8.33500	126.62848			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000	32.05142	7.95000	140.76910			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.95000	32.43661	7.95000	141.04737			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.53475			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.39397			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28524			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28524			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.84005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.85217			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84984			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.28285			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84080			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94873			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85697			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59000	112.10847	8.59000	108.74371			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.66500	101.52443	8.66500	101.50090			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	9.71500	115.94481	9.71500	115.91476			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000	106.26494	8.04000	106.24206			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.30500	110.40933	9.30500	110.38204			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.78000	97.57671	9.78000	97.55125			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.68000	98.41589	10.68000	98.38791			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.68000	91.18268	10.68000	91.15676			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.25992			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28438			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.73813			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.40318			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26708			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.16500	94.47568	12.16500	95.71586			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.67144	100.00000	10.63811		100,000,000,000,000.00	000,000,000	200,000,000.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.72019			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80000	97.61022	7.80000	98.55365			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.63589			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.84923			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.94454			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.75371			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.04000	103.57171	7.04000	103.55202			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.84000	129.24997	6.84000	121.73025			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500	110.93108	7.94500	110.90721		23,787,330,000.00	2,994,000	158,644,000.00	
DV23	On 27/02/2023	Spot Bond	8.46000	112.96242	8.46000	112.93656		16,302,420,000.00	1,927,000	185,392,260.00	
E170	On 01/08/2020	Spot Bond	7.59500	136.96969	7.59500	136.94149		1,336,720,000.00	176,000	18,184,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.98594			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.31538			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.33121			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.00426			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	131.99677			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.85000	116.91683	1.71000	118.92400			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.79000	105.68401	1.79000	105.63736			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.15500	111.18140	9.15500	111.15391			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.05500	111.83517	9.05500	111.80826			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000	103.19242	9.73000	103.16578			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.36000	91.62662	10.36000	94.91042			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.41504			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.58002			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32156			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	54.13741	100.00000	54.00626			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ194U	On 22/08/2013	Spot Bond	100.00000		86.18825	100.00000	85.99057			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.19132	3.00000	126.13152			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00000		109.24173	11.00000	109.20943			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.03092			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.03284			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.34392			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.48500		83.83384	9.48500	98.33567			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.54538			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.49973			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.48354			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.55591			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.53554			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.44341			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.46105			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.47518			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.44553			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.44530			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.46617			0.00	66,000,000	33,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.46000	104.82934	6.46000	104.81114			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.24000	109.45033	7.24000	109.42907		43,185,137,520.00	5,964,798	204,631,000.00	
ES23	On 25/01/2023	Spot Bond	7.99000	117.13563	7.99000	117.11028		0.00	0	246,000,000.00	
ES26	On 02/04/2026	Spot Bond	8.50500	96.47458	8.50500	96.45264		655,735,500,000.00	77,100,000	75,609,000.00	
ES33	On 15/09/2033	Spot Bond	9.69500	82.49860	9.39500	84.76234		750,742,020,000.00	77,436,000	439,418,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35475		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.02135		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.16511		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.34014		0.00	0	0.00	
FIFC06	On 12/09/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.33210	100.00000	11.30464		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.02763	100.00000	11.00092		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53121		0.00	3,808,452	1,269,484.00	
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.55015		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61069		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64471		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.09000	104.43775	7.09000	104.41797		37,371,390,000.00	5,271,000	12,269,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	8.96500	102.06825	8.96500	97.80287			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02974			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02967			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.94153			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.30317			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.76500	110.77215	10.76500	110.74024			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.15175			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.85865	100.00000	72.66706			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.02193			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.44000	129.16957	1.44000	129.97984			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.44000	139.46511	1.44000	276.35473			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.26000	104.78010	2.26000	151.28318			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.37000	117.50156	2.37000	197.14926			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25000	116.06373	7.25000	116.04127			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.35100	100.00000	30.28419			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.35100	100.00000	30.28419			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13300	55.77969	8.13300	55.05023			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	35.59798	9.50500	34.69499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.36208	9.74000	33.45382			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	96.89416	100.00000	96.64314			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22508			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56208			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.82723			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.74772			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54583			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54583			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.22610			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.53618			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98864			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.84990			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69008			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87841			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.18748			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	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
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	99.85229			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.86654			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.30206			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.49679			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.76792			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	106.88727			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.76928			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.83214			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.38688	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.17832			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.61588			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.96284			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.10039			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.48076			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.29519			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.59298			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.75784			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.47389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39371			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.13477			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.09352			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.65251			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.61817			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.52428			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.65710			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.23790			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	13.06518	100.09221	13.03351			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64176			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.78759			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.97919			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.24101			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.50007			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.13313			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.83239			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.85539			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.67395			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.72893			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.33643			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11032			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01531			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11032			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.69452			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.87214	13.22500	103.53892			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58440			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07165			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07165			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58670			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.42500			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21222			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.04500	91.77474	3.04500	95.17289			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.56310			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.54224			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.47356			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45777			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.43815			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.09037			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.83922			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.82781			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.03943			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.19026			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09622			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.54084			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88753			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.68000	126.63233	2.68000	118.25655			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.86452			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.88519			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.66000	115.75935	2.66000	118.43576			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	0.27999	99.64520	0.27999	118.31968			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.68000	112.54321	2.68000	118.25655			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.25999	108.47178	1.25999	122.90933			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.32999	108.78336	1.32999	124.62762			0.00	0	2,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00926			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.39093	100.00000	18.34638			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.80823			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.83370			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.70289	4.73000	109.64569			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.83053			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.59813			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85078			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.48181			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.19058			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.10335			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.84640			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25749			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.90793			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56614			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.96711	100.00000	8.91320			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.44288			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.66000	101.87238	10.66000	101.01539			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33764			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.47000	102.35924	7.47000	101.49564			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93922			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70467			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82148			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96476			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.05460			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.40000	138.98785	3.40000	138.92049			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.43646			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.90230			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.98390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.60817			0.00	261,646,000	53,249,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.15767			0.00	7,500,000	7,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.80283			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.87640			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.95000	133.60192	1.95000	264.73295			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.45000	139.34722	1.45000	276.12105			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.17000	131.16403	2.17000	259.90072			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.81000	108.49037	1.81000	126.34812			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.82776			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.41000	126.35053	1.41000	126.29597			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07044			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23731			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88260			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.70654			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.51664			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.58000	96.29694	2.58000	96.25229			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.82551	100.00000	0.82351			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.60918	104.97509	12.57729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.61857			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.41991	101.07593	16.37975			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.51793	100.44759	8.49722			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.98399			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.36920	100.76967	17.34620			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.82352			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.66163			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.80443			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.69465			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.20000	105.50413	2.20000	105.45637			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.54171			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98599			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96626			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.76000	103.04559	1.76000	108.50995			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.05476			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.79000	102.64362	1.79000	108.17547			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.31880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.07021			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	5.55000	99.62146	5.55000	99.60614			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.98500	105.29784	5.98500	105.28097		6,541,605,000.00		1,093,000	778,000.00
FRX15	On 14/03/2015	Spot Bond	6.47000	105.86771	6.47000	105.84939		28,105,680,000.00		4,344,000	4,765,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000	104.10831	7.24000	104.08819			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.72500	104.82455	7.72500	104.80296			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.86500	112.13123	7.86500	112.10760			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.50500	103.10773	8.50500	103.08439		28,806,435,000.00		3,387,000	2,062,000.00
FRX23	On 28/02/2023	Spot Bond	9.39000	91.15661	9.39000	91.86311		939,000,000,000.00		100,000,000	100,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.48000	108.86175	9.48000	108.83420			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.16000	97.54059	10.16000	97.51389			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29000	79.94702	10.29000	79.92510			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20238			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.29658			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19099			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.87500	103.55324	8.87500	103.52867			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	100.62851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT25	On 15/08/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89884			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.06067			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000	99.99959	100.00000	99.99952			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36414			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.56726			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.49514			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.27744			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.19073			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.01917			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.32804			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.81267			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.83211			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.86966			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.89954	100.00000	2.89312			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.91626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.98089			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	100.03451			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.24199			0.00	950,000	750,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.04976			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.89670			0.00	600,000	300,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.23877			0.00	0	250,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.01697			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.23881			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.54777			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.97933			0.00	10,000,000	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.98276			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.74361			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.81545			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.59703			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.67185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.67185			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	100.38866	100.00000	100.13893			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.97795			0.00	8,000,000	2,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.00728			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62728	103.45506	7.62728	100.82862			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.93407			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.01468			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.05869			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98039	103.49307	7.98039	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.27300			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.08079			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.12475			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43114	103.54833	8.43114	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.47153			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.16888			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.20545			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.06642			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	109.73458			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.07010			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19979			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.24701			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.75500	114.33810	7.75500	114.31408		12,446,775,000.00	1,605,000	33,471,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.22000	142.08887	1.22000	281.55548		0.00	0	76,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.20000	146.08955	1.20000	282.03402		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.38000	102.19156	9.38000	102.16569		4,558,680,000.00	486,000	15,396,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.37500	102.21994	9.37500	102.19407		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.30000	113.83597	1.15000	115.56987		26,000,000,000.00	20,000,000	794,211,018.00	
I2038	On 31/01/2038	Spot Bond	2.20000	107.00575	2.05000	110.01180		162,800,000,000.00	74,000,000	600,528,407.00	
I2050	On 31/12/2050	Spot Bond	2.35000	110.15076	2.14000	115.90726		956,450,000,000.00	407,000,000	636,937,122.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.75000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.14000	107.77953	7.14000	107.75899		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40636		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.95652		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.37754		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.03164			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.47044			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.14500	103.28104	7.14500	103.26134			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.64000	106.87208	7.64000	106.85031			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22500	109.25050	8.22500	109.22657			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.07500	102.34004	7.07500	102.32060			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.87542			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.39639			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.25000	109.55488	3.25000	109.50209			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.46000	104.86712	7.46000	104.84590			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.67635			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.71972			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.09999	108.36889	0.09999	127.94565			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.41000	111.86486	1.41000	130.27948			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.22703			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.70328			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.92500	105.00620	7.92500	104.98390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.08774			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70600			0.00	7,500,000	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.48184			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.39500	98.11061	8.39500	98.08844			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.84500	95.13556	8.84500	95.11282		5,731,560,000.00		648,000	994,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16439			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.02500	84.99239	8.02500	98.69852			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00191	100.00000	0.00190			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.74488	5.00000	100.73130			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.74488	5.00000	100.73130			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.83099	5.00000	101.81710			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.74488	5.00000	100.73130			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.98418	4.00000	100.97331			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.67714			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.57616			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.68952			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.14000	110.62676	9.14000	110.59975			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.43090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.43090			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.54545			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27536	100.00000	7.25773			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.47175			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.08463			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87763			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.14000	101.77052	9.14000	101.74581			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.25277			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.44262			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.64998			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.82257			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.93700	100.00000	3.92385			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.90259	5.40000	98.81583			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.80139	5.40000	98.71481			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	100.00000	79.17570	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
IND234		On 21/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00
IND324		On 11/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214		0.00	0	0.00
IND325		On 18/06/2013	Spot Bond	5.25000	99.92813	5.25000	99.84203		0.00	0	0.00
IND327		On 02/07/2013	Spot Bond	5.25000	99.72746	5.25000	99.64170		0.00	0	0.00
IND330		On 23/07/2013	Spot Bond	5.30000	99.42253	5.30000	99.33649		0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.40000	99.20743	5.40000	99.12014		0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.40000	99.10561	5.40000	99.01850		0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.40000	99.00399	5.40000	98.91706		0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644		0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321		0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.40000	98.70040	5.40000	98.61400		0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433		0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957		0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067		0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936		0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980		0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064		0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64385			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.63412			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.99904	104.79840	10.99904	103.78040			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.99904	102.24468	10.99904	102.14278			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.74060			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.05010			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.70283			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.24860	6.50000	101.23091			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.80921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.32342			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22123			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.80137	100.00000	21.74856			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.95288	100.00000	13.91908			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25356			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06197			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.06197			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.34769			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.34769			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45399			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.56052			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97015			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.21841			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23186			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.44407			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.45463			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.96453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25356			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25171			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23880			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.94229			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88993			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93122			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.21841			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	100.00000	76.78283	100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73648			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73648			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.07835			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.89630	100.00000	58.75361			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.74734			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.35018			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.16758			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.04201			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.06565			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08145			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.15000	103.55090	8.15000	103.52831			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.93000	103.45050	6.93000	103.43135		1,545,390,000.00		223,000	339,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.00776			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.47500	106.63549	8.47500	106.61143		10,331,025,000.00		1,219,000	14,289,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.23970			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.36862			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.75155			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32000	109.07551	8.32000	103.79039			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.83682			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.12924			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.50000	102.93906	2.50000	119.88079			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	3.44000	97.68729	3.44000	131.15980			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22113			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.48826			0.00	150,000,000	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.29882			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.28891			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.99983			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.60358			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.86218			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.15000	93.39744	3.15000	94.16784			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.15000	93.31958	3.15000	97.74354			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.02082			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.35077			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.46500	109.91602	11.46500	109.88273			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.04771			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.44000	96.65058	3.44000	131.15980			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 27/06/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.39383	5.30000	99.30784			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.28029	5.40000	99.19287			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.17831	5.40000	99.09108			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	99.07655	5.40000	98.98949			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.78695			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.30468			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.58956			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.80987			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.81600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.76204			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19221			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.89914			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.70290			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.67320			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.53156			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.42950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.38666			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.41256			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.21701			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64357			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70889			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	85.58140	100.00000	85.38283			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.17320	100.00000	57.03318			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	54.07188	100.00000	65.95667			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	53.33791	100.00000	53.17139			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.82422			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.50731	100.00000	29.43504			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08131			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.08275	100.00000	9.06075			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.14121			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	36.30767	100.00000	36.19431			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.18396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.94923			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000	144.46065	8.33000	144.42861			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.28998			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.99180			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.57500	99.40782	8.57500	99.38476		14,157,325,000.00	1,651,000	4,222,000.00	
LGL03	On 03/04/2018	Spot Bond	8.62500	66.64239	8.62500	97.63090			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.44863	8.00000	100.42723			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.97301			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.39000	98.53460	11.39000	98.50461			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97024			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64341			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.96942			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.57219			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38474			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.13189			0.00	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	100.00000	80.39648	100.00000	80.21978		1,100,000,000,000.00	11,000,000	11,000,000.00	
MAQ04U	On 19/06/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828		0.00	0	0.00	
MAQ05U	On 27/06/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263		0.00	0	0.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88655		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.09717		0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.64360		0.00	0	3,000,000.00	
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.11330		0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97751		0.00	0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.58112		0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.54595		0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09109		0.00	0	0.00	
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16783		0.00	0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47969		0.00	61,000,000	61,000,000.00	
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.86353		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.12380	100.00000	60.97410		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	58.22121	100.00000	58.08017		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	63.55481	100.00000	63.39916		0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.08746	100.00000	33.00730		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
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.55269	100.00000	28.48352				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.50557	100.00000	10.48012				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.64836	100.00000	25.58623				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.31500	104.69086	8.31500	104.66756			2,403,035,000.00	289,000	375,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98116				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98435				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98272				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.16389				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.17284				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.21751				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.90145				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.04972				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000	104.12968	7.71000	104.10816				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.38500	108.26822	8.38500	108.24365				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.13000	109.53486	9.13000	109.50785				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.45000	108.53012	6.45000	103.88862				0.00	0	11,600,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41437			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47182			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.19500	107.20073	9.19500	107.32337			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29000	104.53506	7.29000	104.51472		2,916,000,000.00		400,000	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22488			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.63500	100.80062	8.63500	100.77734			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500	100.79341	8.33500	100.77092		24,346,535,000.00		2,921,000	5,249,000.00
MTN02	On 13/07/2014	Spot Bond	6.70000	107.82664	6.70000	107.80701		12,307,900,000.00		1,837,000	4,692,000.00
MTN03	On 13/07/2015	Spot Bond	7.34000	107.72940	7.34000	107.70795			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.28000	110.51140	8.28000	110.48663		13,248,000,000.00		1,600,000	2,105,000.00
MTN05	On 28/10/2013	Spot Bond	6.45500	101.44222	6.45500	101.42471			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.83087			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61918			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.37941			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.28178	100.00000	6.26657			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16642	100.00000	0.16602			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.57708	100.00000	6.56115			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.65762	100.00000	6.64149			0.00	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	6.11656	100.89771	6.10162				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.19845	100.61875	6.18336				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	100.47002				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.47471				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.48647				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.49442				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.50303				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.51085				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.51461				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.56191				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.61680				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16642	100.00000	0.16602				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16642	100.00000	0.16602				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.63000	98.19597	8.63000	98.17343				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.27843				0.00	18,800,000	4,700,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18243				0.00	1,000,000	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.54884			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.00480			0.00	8,500,000	7,700,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.78120			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.28445			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.34000	109.11876	7.34000	109.09739		45,508,000,000.00		6,200,000	5,458,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.29608			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.56500	116.37920	8.56500	116.35267		27,408,000,000.00		3,200,000	2,543,000.00
NBK4	On 28/10/2024	Spot Bond	10.50500	32.10079	10.50500	32.09200			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.39000	105.32864	7.39000	105.30776			0.00	0	9,770,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02195			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.08053			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.93500	102.91548	6.93500	102.89641			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.75979			0.00	84,468,000	41,117,000.00
NBK9A	On 23/03/2016	Spot Bond	7.59000	106.42238	7.59000	106.40085		39,468,000,000.00		5,200,000	2,748,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.38590			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	100.31475			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.55168			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27819			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14138			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17351			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.35052			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.16366			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.89599			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.98070			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.82770			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18413			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.36341			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22375			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.41754			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.20290			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.54096			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.86005			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86870			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21835			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.87398			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86747			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.86758			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.09000	107.46543	8.09000	107.44227			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.63000	103.06658	6.63000	103.04820		2,900,857,050,000.00	437,535,000	137,455,000.00	
NED8	On 08/02/2014	Spot Bond	6.48000	104.58516	6.48000	104.56673		20,736,000,000.00	3,200,000	1,948,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00159			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.72500	114.04899	11.72500	114.01368			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.17161			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18902			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.46000	160.12361	1.46000	160.05431			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.24500	109.45797	8.24500	109.43354			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.98561			0.00	0	0.00
NPL05	On 12/09/2013	Spot Bond		100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		100.00000	66.97248	100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.87500	108.42575	8.87500	108.61191			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.37005			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.82109			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.35084			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	100.34735			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.36159			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.07500	108.38966	9.07500	110.08703			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.37584			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.36164			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.37010			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.27500	108.35399	9.27500	108.53334			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.39856			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.38152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.37578			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.48325			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.44878			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.38713			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.32500	134.12861	3.32500	134.06382			0.00	0	30,109,000.00
NRA014	On 30/04/2014	Spot Bond	6.59000	105.25219	6.59000	105.23365			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.05500	118.68030	8.05500	118.65470			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.38500	126.20470	8.38500	126.17654			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.35500	173.07478	1.35500	173.00039			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.01000	127.18328	9.01000	127.15266			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.00763			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.98071			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.12474			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.76801			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74079			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.26903			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.78817			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.31636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.40740			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.93683	100.00000	15.89824			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.33684	100.00000	21.28458			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		21.38650	100.00000	21.33412			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		21.41629	100.00000	21.36384			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		22.13141	100.00000	22.07721			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.92599	100.00000	22.86984			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		27.89209	100.00000	27.82378			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.50000		106.37230	6.50000	106.35370		23,400,000,000.00	3,600,000	7,432,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.11671	100.00000	6.10189			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.04000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		32.78787	100.00000	32.70756			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		8.82220	100.00000	8.80083			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.98242			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.84297			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.60607			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		88.98767	100.00000	88.78310			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.48053			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29096			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33595			0.00	1,350,000	1,350,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51621			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.90106			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.91281			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90795			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.09347			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.89829			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.89696			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89986			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.90008			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.89217			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.89204			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.88532			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.88541			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.88629			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.87242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.30394			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.34563			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.36439			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.40606			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.58506			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62665			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.50070			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85566			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.14000	112.04023	6.14000	112.02181			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.10000	92.73383	6.10000	92.71869			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000	38.59209	7.75000	38.58403			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	6.30000	118.19607	6.14000	118.54086		106,044,529,500,000.00	832,465,000	8,500,114,800.00	
R158	On 15/09/2015	Spot Bond	6.14000	118.56035	6.14000	112.02181			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.04000	87.44049	6.04000	87.42635			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.14000	124.69784	6.14000	124.67735			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.97000	82.57153	5.97000	82.55833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	5.43000	104.24013	5.43000	104.22474			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000	117.90626	7.93000	120.83357		214,166,197,129,500.00	959,539,046	4,061,692,801.00	
R187P	On 21/12/2026	Spot Bond	7.67000	36.14098	7.67000	36.13350			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000	33.89787	7.59000	33.89093			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.03000	286.26160	0.95000	288.09837		163,150,146,000.00	158,398,200	263,716,600.00	
R201	On 21/12/2014	Spot Bond	5.86500	103.95342	5.73000	104.13675		53,424,285,000.00	9,109,000	582,932,150.00	
R202	On 07/12/2033	Spot Bond	2.06000	206.78579	1.88000	212.49332		1,469,782,602,000.00	713,486,700	1,707,234,206.00	
R2023	On 28/02/2023	Spot Bond	7.86000	101.45524	7.58000	103.32681		19,362,324,000,000.00	463,400,000	4,004,312,019.00	
R203	On 15/09/2017	Spot Bond	6.95500	106.70034	6.77500	107.35592		19,198,582,000,000.00	760,400,000	6,823,916,050.00	
R204	On 21/12/2018	Spot Bond	7.12500	103.76498	6.96500	104.48574		35,831,980,936,500.00	029,049,956	5,531,967,187.00	
R2048	On 28/02/2048	Spot Bond	8.90500	100.81720	8.90500	100.79333		11,712,629,871,215.00	315,286,903	3,166,709,903.00	
R205	On 31/03/2014	Spot Bond	100.00000	64.63421	100.00000	64.47590			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.78000	104.06037	5.65500	104.11651		2,479,620,000,000.00	429,000,000	2,256,670,000.00	
R207	On 15/01/2020	Spot Bond	7.43500	102.02442	7.19500	103.23920		41,167,501,170,300.00	536,987,380	5,532,986,395.00	
R208	On 31/03/2021	Spot Bond	7.58500	96.50152	7.30500	98.07549		76,855,495,338,345.00	132,563,657	0,317,407,348.00	
R209	On 31/03/2036	Spot Bond	9.08500	74.15846	8.80500	76.28127		39,443,363,320,000.00	341,592,000	0,035,660,000.00	
R210	On 31/03/2028	Spot Bond	1.68000	162.55178	1.54000	165.32505		1,566,806,640,000.00	932,623,000	740,200,000.00	
R211	On 31/01/2017	Spot Bond	0.52000	116.76499	-0.60000	131.10205		(182,000,000.00)	350,000	222,502,255.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	0.95000	135.03065	0.84000	136.12502			346,604,023,950.00	364,846,341	1,703,124,828.00
R213	On 28/02/2031	Spot Bond	8.88500	85.31135	8.56000	87.86356			50,351,226,798,740.00	666,992,324	4,790,076,846.00
R214	On 28/02/2041	Spot Bond	8.86500	77.56986	8.86500	77.55158			17,602,436,160,540.00	985,610,396	8,210,657,000.00
R224C	On 15/09/2013	Spot Bond	5.49000	98.60585	5.49000	98.59123			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.59000	95.92060	5.59000	95.90623			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.70000	93.18727	5.70000	93.17304			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.20000	89.83603	6.20000	89.82113			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.04000	87.44049	6.04000	87.42635			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.96000	85.05904	5.96000	85.04547			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.97000	82.57153	5.97000	82.55833			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.67500	99.87577	5.67500	99.86026			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.76500	97.07692	5.76500	97.06177			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.78500	94.33834	5.78500	94.32356			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.73500	91.75416	5.73500	91.73990			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.11000	88.54199	6.11000	88.52735			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.98000	86.19107	5.98000	86.17712			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.96000	83.73791	5.96000	83.72440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.02000	81.14806	6.02000	81.13484			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.75000	76.56710	6.75000	76.55313			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.80000	73.90552	6.80000	73.89195			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.97000	70.88788	6.97000	70.87454			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.95000	68.57378	6.95000	68.56091			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.93000	66.34805	6.93000	66.33564			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.92000	64.16652	6.92000	64.15453			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.15500	61.03979	7.15500	61.02801			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.13500	59.01718	7.13500	59.00581			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.22500	56.58849	7.22500	56.57746			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.19500	54.75044	7.19500	54.73981			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.16500	52.98746	7.16500	52.97721			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.13500	51.29611	7.13500	51.28624			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.09500	49.72126	7.09500	49.71174			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.05500	48.21342	7.05500	48.20424			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.87000	42.70740	7.87000	42.69835			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.83000	41.27312	7.83000	41.26441			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.79000	39.90240	7.79000	39.89402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	7.75000	38.59209	7.75000	38.58403			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.71000	37.33922	7.71000	37.33146			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.67000	36.14098	7.67000	36.13350			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.63000	34.99470	7.63000	34.98750			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.59000	33.89787	7.59000	33.89093			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.84472			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.14140			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40471			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.34525			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.46054			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.53638	100.00000	11.50843			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.10768			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03320			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09286			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.10691			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.07568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.36502			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01725			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.79654			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.48361	100.00000	83.29850			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.81050			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.08770			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.01070			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.41780			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.10560			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.23042			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.69650			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93721			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.41003			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16322			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	101.45874			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.05541			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.31991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.17681			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.17681			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.15597			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.40653			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.27678			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	102.13923			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	102.40171			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.05010			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.03488			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.95817	12.35000	106.92277			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.04125			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	101.31507			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.52461	100.00000	12.49428			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.52461	100.00000	12.49428			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		100.00000	49.17306	100.00000	49.01954		6,200,000,000,000.00	62,000,000	25,000,000.00	
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.25880			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.35799			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.05363	5.25000	102.03902			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.95385	100.00000	0.95156			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.47920	100.00000	6.46333			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.55736	100.00000	9.53421			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.58778	100.00000	12.48418			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.99756			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	101.77179			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.66500	108.74761	8.66500	108.72240		16,038,915,000.00		1,851,000	4,264,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	98.34458			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.44000	110.68784	7.44000	110.66586			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.38279			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.82500	103.33890	8.82500	103.31452		132,375,000,000.00		15,000,000	25,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.98045			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.88720			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.85455			0.00	550,000	275,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.00746			0.00	106,000,000	53,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.98773			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.44000	104.41482	7.44000	104.39410		92,003,040,000.00	12,366,000	23,832,000.00	
SBK9	On 10/04/2018	Spot Bond	8.56500	100.80775	8.56500	100.78464		11,699,790,000.00	1,366,000	6,099,000.00	
SBK111	On 09/04/2014	Spot Bond	1.00000	132.06417	1.00000	132.00867		0.00	0	100,000.00	
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	164.62676		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	7.60000	115.29112	7.60000	115.26775		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	7.46000	115.59934	7.46000	115.57633		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.39000	115.75386	7.39000	115.73103		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.17500	102.26208	8.17500	102.23981		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.53500	115.43409	7.53500	115.41088		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	7.50000	115.51116	7.50000	115.48805		0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.89912		0.00	0	0.00	
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11263		0.00	0	0.00	
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.80694		0.00	0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33372		0.00	0	0.00	
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.46755		0.00	0	0.00	
SBR003	On 05/11/2013	Spot Bond	100.00000	88.69477	100.00000	88.48459		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	7.82500	105.82885	7.82500	105.80677			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.61417			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.40698			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.79144			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.69595	100.00000	1.69217			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.49376			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.95500	106.63512	8.95500	111.68600			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000	104.21825	9.58000	104.19175			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.56502			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.87875			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.34190			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.35213			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.45500	102.38170	8.45500	102.35866		24,358,855,000.00	2,881,000	6,776,000.00	
SBS3	On 25/05/2026	Spot Bond	8.63000	97.10132	8.63000	97.07902			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.00500	98.28625	9.00500	98.26272		6,123,400,000.00	680,000	1,048,000.00	
SBS9	On 07/07/2016	Spot Bond	7.32000	116.02203	7.32000	115.99900		9,435,480,000.00	1,289,000	3,659,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.35555	0.70000	124.30429			0.00	0	118,000.00
SBSI11	On 07/12/2023	Spot Bond	1.48000	138.99429	1.48000	275.42147			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	0.09999	109.61873	0.09999	127.94565			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.98000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	151.35666	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.66999	111.87144	0.66999	125.44120			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.24860	6.50000	101.23091			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.85380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32356			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42731			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.74435			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.87500	103.56563	8.87500	103.54093		5,671,125,000.00	639,000	971,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.74189			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16509			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.52000	103.60407	6.52000	103.58578			0.00	0	500,000.00
SLI2	On 15/08/2016	Spot Bond	7.44000	109.24162	7.44000	109.21958			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.73000	109.05848	6.73000	104.38131			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.22500	102.08516	8.22500	102.06279			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.55553			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.39654			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58942			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.39957			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07500	108.53116	8.07500	108.50756			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33739			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99752			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	8.98500	96.60584	8.98500	96.58263			90,883,275,000.00	10,115,000	43,061,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17715			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.56038			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.92861			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.91300	89.37395	8.91300	89.35266			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.97500	89.05773	8.97500	89.03637			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.97500	102.33273	6.97500	102.31346			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.45500	96.98016	8.45500	96.95798			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88999			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.95500	103.04512	7.95500	103.02327			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.04000	116.53062	7.04000	116.50871			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.90000	106.60004	1.90000	106.95893			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.91500	98.93621	7.91500	100.18072			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00582			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.90019			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.00726			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87434			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.71219			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.89924			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.29883			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.51035			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87748			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.36649			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.32234			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.21924			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.10699			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.06372			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.07664			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.01731			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.70000		114.66721	6.70000	114.64656			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.49000		105.64360	8.49000	105.61960			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		51.93226	100.00000	51.81605			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		41.32986	100.00000	41.22864			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		14.78136	100.00000	14.74555			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.86500		102.71565	6.86500	102.69680			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.97180			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.90602			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.33710			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.67678			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.22289			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72622			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.39000		106.84972	7.39000	106.82831			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.55672			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.41880			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.46528			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.96949			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.99924			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.14618	7.83000	103.12430			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95313			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99032			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.79701			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.95313			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.99032			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.96160	7.16000	102.81582			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.06317			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05722			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.19975			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18047			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.76131			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69502			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.62767	101.06155	6.61128			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.94717			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.20561			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.08100			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.14039			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.76720			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.95994			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.98089			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99586			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.98089			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.99586			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.00334			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97191			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99586			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07815			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.07815			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19777			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.22766			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19029			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.78689			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.82410			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.80922			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.36018			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.09000	107.95516	8.09000	107.93177		14,562,000,000.00	1,800,000	1,414,000.00	
TL20	On 22/02/2020	Spot Bond	7.37000	94.73772	7.37000	94.69507			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.71500	106.39843	7.71500	106.37655		125,405,133,940.00	16,254,716	1,005,949,000.00	
TN20	On 17/09/2020	Spot Bond	8.28500	114.39104	8.28500	114.36580		63,993,340,000.00	7,724,000	343,165,000.00	
TN23	On 06/11/2023	Spot Bond	8.59500	116.05603	8.59500	116.02949			0.00	0	115,100,000.00
TN25	On 19/08/2025	Spot Bond	8.92000	107.22458	8.92000	107.19874			0.00	0	235,667,000.00
TN27	On 14/11/2027	Spot Bond	8.98500	100.03265	8.98500	100.00876		104,405,700,000.00	11,620,000	23,310,000.00	
TNF16	On 10/06/2016	Spot Bond	100.00000	8.67003	100.00000	100.00000		527,100,000,000,000.00	271,000,000	2,021,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.49330			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50454			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.51900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000	0.00000	100.52044			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000	0.00000	100.59150			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000	0.00000	100.73875			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.13761			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.18404			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.21187			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.36026	10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.35128	9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.35293	100.00000	10.32535			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond		0.00000	100.00000	0.00000	99.98610			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.18440			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000	0.00000	96.47194			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.16112			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.45908			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000	0.00000	97.98377			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.36948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	97.80404			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.16523			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	94.86291			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.99205			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.93370			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90452			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84616			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83158			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80240			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74684			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.79077			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51062			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32096			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30073			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	96.84619	100.00000	96.59659			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.49062			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.80541			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.42467			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.70500	114.01363	8.70500	113.98724			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.68726			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.09537			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.45004			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.11500	106.20399	9.11500	106.17827			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	88.52553	100.00000	88.31675			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	88.30158	100.00000	88.10270			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	88.65603	100.00000	88.44693			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14349			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19690			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.62101			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.64364			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64465			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.38584			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.21974			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	138.08000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.50000	116.40068	6.50000	116.38046		3,198,000,000.00		492,000	93,684,000.00
WS05	On 01/08/2018	Spot Bond	0.29000	194.69843	-0.29000	251.47866			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54000	104.83558	6.54000	104.81725			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.28000	106.20689	7.28000	106.18626			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.52000	107.38679	7.52000	107.36525			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.82000	106.62446	7.82000	106.60223			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.84500	107.12564	7.84500	107.10324			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.70500	98.78028	5.70500	98.76503			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.76500	97.38514	5.76500	97.37017			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.09000	88.44408	6.09000	88.42943			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.75500	95.57432	5.75500	95.55951			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.76500	94.22320	5.76500	94.20840			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02000	86.99092	6.02000	86.97682			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.74500	92.05300	5.74500	92.03883			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09000	88.42943	6.09000	88.41477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.91000	65.19939	6.91000	65.18735			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04324	100.00000	0.04316			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.77205	100.00000	28.71746			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.43524	100.00000	29.37940			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.30369	100.00000	23.25947			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.30369	100.00000	23.25947			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.67598	100.00000	20.63675			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	20.67598	100.00000	20.63675			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.31153	100.00000	12.28817			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.31153	100.00000	12.28817			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.65184	100.00000	11.62974			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.00658	100.00000	10.98570			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.35764	100.00000	10.33799			0.00	0	0.00

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**Total for j-Bonds :** ,308,549,155,028,550.00 ,496,131,869 108 047 474 679.00

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**Grand Total:** 18,552,347,554,490.00 196,437,364 08 050 368 500.00