



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 16/09/2013	Foreign Exchange Future	10.04990	10.04990	10.06320	10.06320		17.70	533,589,390.60	53,094	684,038.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,264.98190	1.26498	1,278.58530	1.27859	1,264.982	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	15.08190	0.01508	15.38530	0.01539	15.082	17.07	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,216.99580	1.21700	1,230.56890	1.23057	1,216.996	16.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	17.09580	0.01710	17.36890	0.01737	17.096	16.91	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	894.81430	0.89481	907.87820	0.90788	894.814	16.31	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	44.91430	0.04491	44.67820	0.04468	44.914	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	809.97220	0.80997	822.75440	0.82275	809.972	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	60.07220	0.06007	59.55440	0.05955	60.072	16.35	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,313.19290	1.31319	1,326.81780	1.32682	1,313.193	17.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.29290	0.01329	13.61780	0.01362	13.293	17.24	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	728.73440	0.72873	741.14520	0.74115	728.734	16.39	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	78.83440	0.07883	77.94520	0.07795	78.834	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	651.52130	0.65152	663.46810	0.66347	651.521	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	101.62130	0.10162	100.26810	0.10027	101.621	16.42	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,074.65620	1.07466	1,088.07320	1.08807	1,074.656	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	24.75620	0.02476	24.87320	0.02487	24.756	16.42	0.00	0	6,202.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	553.96540	0.55397	565.06110	0.56506	553.965	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	144.06540	0.14407	141.86110	0.14186	144.065	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	547.49640	0.54750	558.52470	0.55852	547.496	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	147.59640	0.14760	145.32470	0.14532	147.596	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	768.87490	0.76887	781.48360	0.78148	768.875	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	68.97490	0.06897	68.28360	0.06828	68.975	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	515.95650	0.51596	526.62830	0.52663	515.957	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	166.05650	0.16606	163.42830	0.16343	166.057	16.82	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	485.75160	0.48575	496.04980	0.49605	485.752	16.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	185.85160	0.18585	182.84980	0.18285	185.852	16.95	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	614.56020	0.61456	626.23840	0.62624	614.560	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	114.66020	0.11466	113.03840	0.11304	114.660	16.44	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	429.34000	0.42934	438.85110	0.43885	429.340	17.20	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	229.44000	0.22944	225.65110	0.22565	229.440	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	403.11170	0.40311	412.21470	0.41221	403.112	17.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	253.21170	0.25321	249.01470	0.24901	253.212	17.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	541.08230	0.54108	552.03920	0.55204	541.082	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	151.18230	0.15118	148.83920	0.14884	151.182	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	327.93600	0.32794	335.71980	0.33572	327.936	17.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	338.03600	0.33804	332.51980	0.33252	338.036	17.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	311.78690	0.31179	319.31600	0.31932	311.787	17.87	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	361.88690	0.36189	356.11600	0.35612	361.887	17.87	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	456.88210	0.45688	466.79360	0.46679	456.882	17.07	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	206.98210	0.20698	203.59360	0.20359	206.982	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	274.63470	0.27463	281.53800	0.28154	274.635	18.22	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	424.73470	0.42473	418.33800	0.41834	424.735	18.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	251.20250	0.25120	257.68270	0.25768	251.203	18.47	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	471.30250	0.47130	464.48270	0.46448	471.303	18.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	354.51420	0.35451	362.78180	0.36278	354.514	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	304.61420	0.30461	299.58180	0.29958	304.614	17.57	60,922.84	200	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	235.67550	0.23568	241.86390	0.24186	235.675	18.64	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	505.77550	0.50578	498.66390	0.49866	505.776	18.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	212.79800	0.21280	218.53330	0.21853	212.798	18.92	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	562.89800	0.56290	555.33330	0.55533	562.898	18.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	303.99590	0.30400	311.39650	0.31140	303.996	17.94	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	374.09590	0.37410	368.19650	0.36820	374.096	17.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	165.29690	0.16530	170.01750	0.17002	165.297	19.64	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	715.39690	0.71540	706.81750	0.70682	715.397	19.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	155.48130	0.15548	159.97700	0.15998	155.481	19.83	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	755.58130	0.75558	746.77700	0.74678	755.581	19.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	241.76950	0.24177	248.07360	0.24807	241.770	18.57	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	491.86950	0.49187	484.87360	0.48487	491.869	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	137.72370	0.13772	141.80000	0.14180	137.724	20.21	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	837.82370	0.83782	828.60000	0.82860	837.824	20.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	129.70330	0.12970	133.58460	0.13358	129.703	20.41	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	879.80330	0.87980	870.38460	0.87038	879.803	20.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	187.33220	0.18733	192.53640	0.19254	187.332	19.27	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	637.43220	0.63743	629.33640	0.62934	637.432	19.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	73.28000	0.07328	75.74220	0.07574	73.280	22.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,323.38000	1.32338	1,312.54220	1.31254	1,323.380	22.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	53.57420	0.05357	55.51610	0.05552	53.574	23.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,603.67420	1.60367	1,592.31610	1.59232	1,603.674	23.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	146.30360	0.14630	150.58570	0.15059	146.304	20.02	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	796.40360	0.79640	787.38570	0.78739	796.404	20.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	32.52690	0.03253	33.91180	0.03391	32.527	26.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,232.62690	2.23263	2,220.71180	2.22071	2,232.627	26.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	30.17180		0.03017	31.54730	0.03155	30.172	28.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,480.27180		2.48027	2,468.34730	2.46835	2,480.272	28.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	102.52390		0.10252	105.70910	0.10571	102.524	21.18	0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,052.62390		1.05262	1,042.50910	1.04251	1,052.624	21.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,556.87490		1.55687	1,570.51610	1.57052	1,556.875	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.97490		0.00697	7.31610	0.00732	6.975	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,361.60530		1.36161	1,375.24390	1.37524	1,361.605	17.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.70530		0.01171	12.04390	0.01204	11.705	17.40	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	40.11400		0.04011	41.67140	0.04167	40.114	24.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,890.21400		1.89021	1,878.47140	1.87847	1,890.214	24.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,750.28920		2.75029	2,763.64720	2.76365	2,750.289	22.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.38920		0.00039	0.44720	0.00045	0.389	22.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17560		10.17560	10.18760	10.18760		17.77	25,581,458.40	2,514	80,982.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,309.29790		1.30930	1,322.61600	1.32262	1,309.298	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	61.59790		0.06160	62.91600	0.06292	61.598	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,265.01360		1.26501	1,278.24090	1.27824	1,265.014	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	67.31360		0.06731	68.54090	0.06854	67.314	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,221.16970		1.22117	1,234.28720	1.23429	1,221.170	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	73.46970		0.07347	74.58720	0.07459	73.470	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,076.02190		1.07602	1,088.57910	1.08858	1,076.022	16.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	100.42190		0.10042	100.97910	0.10098	100.422	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,334.19070		1.33419	1,347.55280	1.34755	1,334.191	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	58.59070		0.05859	59.95280	0.05995	58.591	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	784.29350		0.78429	794.18180	0.79418	784.294	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	208.69350		0.20869	206.58180	0.20658	208.693	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	728.12310		0.72812	737.41610	0.73742	728.123	16.52	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	242.52310		0.24252	239.81610	0.23982	242.523	16.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,245.57860		1.24558	1,258.75940	1.25876	1,245.579	16.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	69.97860		0.06998	71.15940	0.07116	69.979	16.22	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	666.54080		0.66654	675.40340	0.67540	666.541	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	290.94080		0.29094	287.80340	0.28780	290.941	16.81	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	640.13040		0.64013	648.79280	0.64879	640.130	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	314.53040		0.31453	311.19280	0.31119	314.530	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	817.77650		0.81778	828.08460	0.82808	817.776	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	192.17650		0.19218	190.48460	0.19048	192.177	16.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	522.19570		0.52220	529.84500	0.52984	522.196	17.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	446.59570		0.44660	442.24500	0.44224	446.596	17.63	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	454.76160		0.45476	461.92560	0.46193	454.762	18.10	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	549.16160		0.54916	544.32560	0.54433	549.162	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	722.32520		0.72233	731.58100	0.73158	722.325	16.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	246.72520		0.24673	243.98100	0.24398	246.725	16.54	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	409.40800		0.40941	416.27940	0.41628	409.408	18.47	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	633.80800		0.63381	628.67940	0.62868	633.808	18.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	363.03910		0.36304	369.58590	0.36959	363.039	18.89	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	737.43910		0.73744	731.98590	0.73199	737.439	18.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	566.62570		0.56663	574.68070	0.57468	566.626	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	391.02570		0.39103	387.08070	0.38708	391.026	17.36	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	298.65780		0.29866	304.80320	0.30480	298.658	19.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	923.05780		0.92306	917.20320	0.91720	923.058	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	256.84590		0.25685	262.73700	0.26274	256.846	20.19	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,081.24590		1.08125	1,075.13700	1.07514	1,081.246	20.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	443.84340		0.44384	450.93950	0.45094	443.843	18.19	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	568.24340		0.56824	563.33950	0.56334	568.243	18.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	199.02380		0.19902	204.48880	0.20449	199.024	21.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,373.42380		1.37342	1,366.88880	1.36689	1,373.424	21.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	179.10470		0.17910	184.38950	0.18439	179.105	21.61	0.00	0	16,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,503.50470		1.50350	1,496.78950	1.49679	1,503.505	21.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	322.56450		0.32256	328.83960	0.32884	322.565	19.31		0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	846.96450		0.84696	841.23960	0.84124	846.964	19.31		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	128.80310		0.12880	133.54410	0.13354	128.803	23.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,953.20310		1.95320	1,945.94410	1.94594	1,953.203	23.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	110.05120		0.11005	114.71270	0.11471	110.051	24.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,284.45120		2.28445	2,277.11270	2.27711	2,284.451	24.37		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	221.78690		0.22179	227.43680	0.22744	221.787	20.77		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,246.18690		1.24619	1,239.83680	1.23984	1,246.187	20.77		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,470.07120		1.47007	1,483.59030	1.48359	1,470.071	16.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	44.47120		0.04447	45.99030	0.04599	44.471	16.61		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	106.72400		0.10672	111.50490	0.11150	106.724	25.17		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,431.12400		2.43112	2,423.90490	2.42390	2,431.124	25.17		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	156.33080		0.15633	161.39090	0.16139	156.331	22.18		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,680.73080		1.68073	1,673.79090	1.67379	1,680.731	22.18		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,779.06810		2.77907	2,791.46000	2.79146	2,779.068	19.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.46810		0.00347	3.86000	0.00386	3.468	19.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,185.53660		2.18554	2,198.57350	2.19857	2,185.537	17.95		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	9.93660		0.00994	10.97350	0.01097	9.937	17.95		0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.31110		10.31110	10.32030	10.32030		17.81		0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	978.66860		0.97867	988.02000	0.98802	978.669	16.19		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	257.56860		0.25757	257.72000	0.25772	257.569	16.19		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	972.29910		0.97230	981.58970	0.98159	972.299	16.20		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	261.19910		0.26120	261.28970	0.26129	261.199	16.20		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	910.28980		0.91029	918.95910	0.91896	910.290	16.33		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	299.18980		0.29919	298.65910	0.29866	299.190	16.33		0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	880.44160		0.88044	888.77770	0.88878	880.442	16.40		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	319.34160		0.31934	318.47770	0.31848	319.342	16.40		0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,213.46790		1.21347	1,224.40270	1.22440	1,213.468	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	152.36790		0.15237	154.10270	0.15410	152.368	15.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	552.74250		0.55274	562.01460	0.56201	552.743	18.29	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	741.64250		0.74164	741.71460	0.74171	741.643	18.29	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	504.61090		0.50461	513.97790	0.51398	504.611	18.66	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	843.51090		0.84351	843.67790	0.84368	843.511	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	965.95770		0.96596	975.18970	0.97519	965.958	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	264.85770		0.26486	264.88970	0.26489	264.858	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	377.31070		0.37731	387.02510	0.38703	377.311	19.90	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,216.21070		1.21621	1,216.72510	1.21673	1,216.211	19.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	356.94690		0.35695	366.71540	0.36672	356.947	20.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,295.84690		1.29585	1,296.41540	1.29642	1,295.847	20.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	587.75500		0.58776	596.95960	0.59696	587.755	18.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	676.65500		0.67665	676.65960	0.67666	676.655	18.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	273.05210		0.27305	282.88640	0.28289	273.052	21.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,711.95210		1.71195	1,712.58640	1.71259	1,711.952	21.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	240.81630		0.24082	250.60390	0.25060	240.816	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,929.71630		1.92972	1,930.30390	1.93030	1,929.716	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	410.74510		0.41075	420.35520	0.42036	410.745	19.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,099.64510		1.09965	1,100.05520	1.10006	1,099.645	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	198.31320		0.19831	208.24480	0.20824	198.313	23.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,387.21320		2.38721	2,387.94480	2.38794	2,387.213	23.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	191.81090		0.19181	202.09340	0.20209	191.811	24.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,580.71090		2.58071	2,581.79340	2.58179	2,580.711	24.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	311.46270		0.31146	321.30230	0.32130	311.463	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,500.36270		1.50036	1,501.00230	1.50100	1,500.363	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,140.81140		2.14081	2,152.79490	2.15279	2,140.811	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.71140		0.02971	32.49490	0.03249	29.711	16.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,679.40520		1.67941	1,691.69100	1.69169	1,679.405	16.26		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	68.30520		0.06831	71.39100	0.07139	68.305	16.26		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	213.69920		0.21370	223.40380	0.22340	213.699	22.53		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,152.59920		2.15260	2,153.10380	2.15310	2,152.599	22.53		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,624.85500		2.62486	2,636.13330	2.63613	2,624.855	17.86		0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.75500		0.01375	15.83330	0.01583	13.755	17.86		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.44520		10.44520	10.45330	10.45330		17.92		0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,048.55880		1.04856	1,058.44080	1.05844	1,048.559	16.30		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	353.35880		0.35336	355.14080	0.35514	353.359	16.30		0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,020.00260		1.02000	1,029.51800	1.02952	1,020.003	16.38		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	374.80260		0.37480	376.21800	0.37622	374.803	16.38		0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	610.04620		0.61005	620.13910	0.62014	610.046	18.69		0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	964.84620		0.96485	966.83910	0.96684	964.846	18.69		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,138.46040		1.13846	1,149.33850	1.14934	1,138.460	16.05		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	293.26040		0.29326	296.03850	0.29604	293.260	16.05		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,132.26530		1.13227	1,143.08560	1.14309	1,132.265	16.07		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	297.06530		0.29707	299.78560	0.29979	297.065	16.07		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	419.45430		0.41945	430.12430	0.43012	419.454	20.46		0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,574.25430		1.57425	1,576.82430	1.57682	1,574.254	20.46		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,144.68060		1.14468	1,155.61900	1.15562	1,144.681	16.03		0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	289.48060		0.28948	292.31900	0.29232	289.481	16.03		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.50540		10.50540	10.51270	10.51270		18.27		105,054,000.00	10,000	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,192.11900		2.19212	2,204.86320	2.20486	2,192.119	16.32		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	86.71900		0.08672	92.16320	0.09216	86.719	16.32		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,771.54830		1.77155	1,784.11090	1.78411	1,771.548	16.27		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	166.14830		0.16615	171.41090	0.17141	166.148	16.27		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	924.01360		0.92401	933.13380	0.93313	924.014	17.77		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	708.61360		0.70861	710.43380	0.71043	708.614	17.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	920.07160		0.92007	929.23820	0.92924	920.072	17.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	714.67160		0.71467	716.53820	0.71654	714.672	17.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,654.81360		2.65481	2,666.83390	2.66683	2,654.814	17.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	49.41360		0.04941	54.13390	0.05413	49.414	17.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	695.36200		0.69536	705.61530	0.70562	695.362	19.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,139.96200		1.13996	1,142.91530	1.14292	1,139.962	19.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	442.86810		0.44287	453.72880	0.45373	442.868	21.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,037.46810		2.03747	2,041.02880	2.04103	2,037.468	21.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,099.16220		1.09916	1,107.51890	1.10752	1,099.162	16.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	493.76220		0.49376	494.81890	0.49482	493.762	16.92	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	372.70050		0.37270	383.65660	0.38366	372.701	22.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,467.30050		2.46730	2,470.95660	2.47096	2,467.300	22.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	345.29510		0.34530	357.30210	0.35730	345.295	24.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,989.89510		2.98990	2,994.60210	2.99460	2,989.895	24.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	916.15150		0.91615	925.36460	0.92536	916.151	17.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	720.75150		0.72075	722.66460	0.72266	720.751	17.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.54170		10.54170	10.54960	10.54960		18.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,154.03320		1.15403	1,161.43800	1.16144	1,154.033	17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	612.33320		0.61233	611.83800	0.61184	612.333	17.34	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	786.06540		0.78607	796.51780	0.79652	786.065	19.29	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,244.36540		1.24437	1,246.91780	1.24692	1,244.365	19.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,134.86160		2.13486	2,146.23070	2.14623	2,134.862	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	143.16160		0.14316	146.63070	0.14663	143.162	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,367.01320		1.36701	1,375.77050	1.37577	1,367.013	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	425.31320		0.42531	426.17050	0.42617	425.313	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,621.66940		2.62167	2,633.03530	2.63304	2,621.669	17.12	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	79.96940		0.07997	83.43530	0.08344	79.969	17.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,218.28150		2.21828	2,229.68380	2.22968	2,218.281	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
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	126.58150		0.12658	130.08380	0.13008	126.581	16.52		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,176.38730		2.17639	2,187.77640	2.18778	2,176.387	16.53		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	134.68730		0.13469	138.17640	0.13818	134.687	16.53		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.69290		10.69290	10.70330	10.70330		18.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,001.08190		2.00108	2,021.56180	2.02156	2,001.082	17.07		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	458.18190		0.45818	468.26180	0.46826	458.182	17.07		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,968.07130		1.96807	1,989.00990	1.98901	1,968.071	17.08		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	475.17130		0.47517	485.70990	0.48571	475.171	17.08		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,935.43720		1.93544	1,956.84490	1.95684	1,935.437	17.09		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	492.53720		0.49254	503.54490	0.50354	492.537	17.09		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.04990		10.04990	10.06320	10.06320		17.55		844,191.60	84	678.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	115,914.82620		1.15915	117,388.92240	1.17389	115,914.826	16.60		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,924.82620		0.01925	2,068.92240	0.02069	1,924.826	16.60		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	58,105.16580		0.58105	59,089.16420	0.59089	58,105.166	16.61		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	13,115.16580		0.13115	12,769.16420	0.12769	13,115.166	16.61		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	22,684.57980		0.22685	23,290.88670	0.23291	22,684.580	18.75		0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	52,694.57980		0.52695	51,970.88670	0.51971	52,694.580	18.75		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	117,822.22030		1.17822	119,291.34660	1.19291	117,822.220	16.67		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,832.22030		0.01832	1,971.34660	0.01971	1,832.220	16.67		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	116,868.01090		1.16868	118,339.55470	1.18340	116,868.011	16.64		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,878.01090		0.01878	2,019.55470	0.02020	1,878.011	16.64		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.17560		10.17560	10.18760	10.18760		17.77		0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	85,213.96370		0.85214	86,322.53880	0.86323	85,213.964	16.28		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	17,653.96370		0.17654	17,562.53880	0.17563	17,653.964	16.28		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	84,519.74170		0.84520	85,625.35110	0.85625	84,519.742	16.29		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	17,959.74170		0.17960	17,865.35110	0.17865	17,959.742	16.29		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	85,911.88500		0.85912	87,023.16980	0.87023	85,911.885	16.27		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	17,351.88500		0.17352	17,263.16980	0.17263	17,351.885	16.27		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.31110		10.31110	10.32030	10.32030		17.81		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	55,274.25060		0.55274	56,201.46100	0.56201	55,274.251	18.29		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	74,164.25060		0.74164	74,171.46100	0.74171	74,164.251	18.29		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	54,937.20080		0.54937	55,865.45640	0.55865	54,937.201	18.32		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	74,827.20080		0.74827	74,835.45640	0.74835	74,827.201	18.32		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	55,613.31860		0.55613	56,540.17240	0.56540	55,613.319	18.27		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	73,503.31860		0.73503	73,510.17240	0.73510	73,503.319	18.27		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.24870		15.24870	15.29850	15.29850		16.29		38,792,692.80	2,544	28,389.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	738.61200		0.73861	805.04680	0.80505	738.612	15.65		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	229.91200		0.22991	246.54680	0.24655	229.912	15.65		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	732.29570		0.73230	798.64980	0.79865	732.296	15.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	233.59570		0.23360	250.14980	0.25015	233.596	15.66		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	726.01360		0.72601	792.28620	0.79229	726.014	15.67		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	237.31360		0.23731	253.78620	0.25379	237.314	15.67		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.43150		15.43150	15.47980	15.47980		16.53		1,095,636.50	71	3,819.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	951.88750		0.95189	1,019.23340	1.01923	951.888	15.74		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	410.38750		0.41039	429.43340	0.42943	410.388	15.74		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	946.34360		0.94634	1,013.56960	1.01357	946.344	15.75		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	414.84360		0.41484	433.76960	0.43377	414.844	15.75		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	940.82660		0.94083	1,007.93460	1.00793	940.827	15.76		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	419.32660		0.41933	438.13460	0.43813	419.327	15.76		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.62890		15.62890	15.67340	15.67340		17.89		0.00	0	1,679.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,616.22680		1.61623	1,688.75260	1.68875	1,616.227	15.21		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	277.32680		0.27733	305.35260	0.30535	277.327	15.21		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,609.10470		1.60910	1,681.65730	1.68166	1,609.105	15.22		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	280.20470		0.28020	308.25730	0.30826	280.205	15.22		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,602.00220		1.60200	1,674.58450	1.67458	1,602.002	15.23		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	283.10220		0.28310	311.18450	0.31118	283.102	15.23		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 13/06/2014	Foreign Exchange Future			15.82560		15.82560	15.86790	15.86790		16.63		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	948.39780		0.94840	1,015.06430	1.01506	948.398	16.92		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,162.79780		1.16280	1,187.16430	1.18716	1,162.798	16.92		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	944.82320		0.94482	1,011.36430	1.01136	944.823	16.94		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,169.22320		1.16922	1,193.46430	1.19346	1,169.223	16.94		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	941.25720		0.94126	1,007.67230	1.00767	941.257	16.95		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,175.65720		1.17566	1,199.77230	1.19977	1,175.657	16.95		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10118		0.10118	0.10222	0.10222		20.93		0.00	0	344.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,162.86090		0.01163	1,259.91430	0.01260	1,162.861	19.95		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	44.66090		0.00045	38.01430	0.00038	44.661	19.95		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	454.95600		0.00455	517.10530	0.00517	454.956	20.93		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	336.75600		0.00337	295.20530	0.00295	336.756	20.93		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	154.71400		0.00155	180.57000	0.00181	154.714	23.84		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,036.51400		0.01037	958.67000	0.00959	1,036.514	23.84		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10252		0.10252	0.10356	0.10356		21.57		0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,376.97200		0.01377	1,469.17510	0.01469	1,376.972	20.48		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	124.97200		0.00125	113.47510	0.00113	124.972	20.48		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	725.21980		0.00725	788.64800	0.00789	725.220	21.57		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	473.21980		0.00473	432.94800	0.00433	473.220	21.57		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	372.87520		0.00373	411.52270	0.00412	372.875	23.77		0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,120.87520		0.01121	1,055.82270	0.01056	1,120.875	23.77		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.06920		13.06920	13.09650	13.09650		17.31		24,151,881.60	1,848	72,895.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,132.54220		1.13254	1,155.76760	1.15577	1,132.542	15.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	53.34220		0.05334	49.26760	0.04927	53.342	15.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,123.95790		1.12396	1,147.15290	1.14715	1,123.958	15.61		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	54.75790		0.05476	50.65290	0.05065	54.758	15.61		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,115.40150		1.11540	1,138.56700	1.13857	1,115.401	15.62		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	56.20150		0.05620	52.06700	0.05207	56.201	15.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,081.46470		1.08146	1,104.51410	1.10451	1,081.465	15.67	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	62.26470		0.06226	58.01410	0.05801	62.265	15.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,039.70940		1.03971	1,062.63240	1.06263	1,039.709	15.73	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	70.50940		0.07051	66.13240	0.06613	70.509	15.73	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	919.22390		0.91922	941.88200	0.94188	919.224	15.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	100.02390		0.10002	95.38200	0.09538	100.024	15.91	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	843.20660		0.84321	865.78730	0.86579	843.207	16.02	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	124.00660		0.12401	119.28730	0.11929	124.007	16.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	703.68100		0.70368	725.61940	0.72562	703.681	16.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	184.48100		0.18448	179.11940	0.17912	184.481	16.32	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	526.94250		0.52694	546.81080	0.54681	526.943	16.86	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	307.74250		0.30774	300.31080	0.30031	307.743	16.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,541.50210		1.54150	1,567.03730	1.56704	1,541.502	16.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	22.30210		0.02230	20.53730	0.02054	22.302	16.54	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	195.33820		0.19534	207.88670	0.20789	195.338	18.89	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	926.13820		0.92614	911.38670	0.91139	926.138	18.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	94.70050		0.09470	103.26000	0.10326	94.700	20.56	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,525.50050		1.52550	1,506.76000	1.50676	1,525.500	20.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,785.28330		1.78528	1,811.83410	1.81183	1,785.283	17.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	16.08330		0.01608	15.33410	0.01533	16.083	17.70	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,590.06860		1.59007	1,615.84660	1.61585	1,590.069	16.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	20.86860		0.02087	19.34660	0.01935	20.869	16.77	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.23880		13.23880	13.26470	13.26470		17.27	16,058,664.40	1,213	28,717.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,082.23440		2.08223	2,109.70100	2.10970	2,082.234	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	43.43440		0.04343	45.00100	0.04500	43.434	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,857.08860		1.85709	1,884.00570	1.88401	1,857.089	16.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	61.28860		0.06129	62.30570	0.06231	61.289	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,811.46910		1.81147	1,838.22430	1.83822	1,811.469	16.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	65.66910		0.06567	66.52430	0.06652	65.669	16.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	938.77950		0.93878	958.52170	0.95852	938.779	16.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	299.97950		0.29998	293.82170	0.29382	299.980	16.10	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	677.66760		0.67767	693.72210	0.69372	677.668	17.00	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	538.86760		0.53887	529.02210	0.52902	538.868	17.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,766.11740		1.76612	1,792.69190	1.79269	1,766.117	16.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	70.31740		0.07032	70.99190	0.07099	70.317	16.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,003.69250		1.00369	1,024.29380	1.02429	1,003.693	16.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	264.89250		0.26489	259.59380	0.25959	264.893	16.04	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.42230		13.42230	13.44600	13.44600		17.23	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,256.07540		1.25608	1,272.85790	1.27286	1,256.075	15.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	323.77540		0.32378	316.85790	0.31686	323.775	15.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,249.61270		1.24961	1,266.29580	1.26630	1,249.613	15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	327.31270		0.32731	320.29580	0.32030	327.313	15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,243.17380		1.24317	1,259.76090	1.25976	1,243.174	15.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	330.87380		0.33087	323.76090	0.32376	330.874	15.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.60550		13.60550	13.62850	13.62850		17.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	846.54830		0.84655	854.39420	0.85439	846.548	17.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,031.04830		1.03105	1,015.89420	1.01589	1,031.048	17.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	842.97970		0.84298	850.78360	0.85078	842.980	17.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,037.47970		1.03748	1,022.28360	1.02228	1,037.480	17.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	839.42760		0.83943	847.18970	0.84719	839.428	17.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,043.92760		1.04393	1,028.68970	1.02869	1,043.928	17.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.75050		13.75050	13.77590	13.77590		17.66	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,188.85190		1.18885	1,200.25690	1.20026	1,188.852	17.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,128.35190		1.12835	1,114.35690	1.11436	1,128.352	17.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,185.28280		1.18528	1,196.65380	1.19665	1,185.283	17.58	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
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,134.78280		1.13478	1,120.75380	1.12075	1,134.783	17.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,181.72820		1.18173	1,193.06540	1.19307	1,181.728	17.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,141.22820		1.14123	1,127.16540	1.12717	1,141.228	17.59	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.60582		109.60582	108.13938	108.13938			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,384.18000		8.38418	9,850.62000	9.85062	8,384.180		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,394.18000		8.39418	9,860.62000	9.86062	8,394.180		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,404.18000		8.40418	9,870.62000	9.87062	8,404.180		0.00	0	0.00
2038	On 01/08/2013	Bond Future			103.29144		103.29144	101.37325	101.37325			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	11,698.56000		11.69856	13,616.75000	13.61675	11,698.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	11,708.56000		11.70856	13,626.75000	13.62675	11,708.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	11,718.56000		11.71856	13,636.75000	13.63675	11,718.560		0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.83759		105.83759	103.18717	103.18717			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,152.41000		13.15241	15,802.83000	15.80283	13,152.410		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	13,162.41000		13.16241	15,812.83000	15.81283	13,162.410		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,172.41000		13.17241	15,822.83000	15.82283	13,172.410		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL37	On 01/08/2013	Index Future			401.56200		401.56200	401.02300	401.02300				0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.22700		407.22700	406.68100	406.68100				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.69000		477.69000	476.97200	476.97200				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			484.42900		484.42900	483.70200	483.70200				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.99000		429.99000	430.11000	430.11000				0.00	0	738.00
ALBI	On 07/11/2013	Index Future			436.05700		436.05700	436.17800	436.17800				0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.15720		9.15720	9.29320	9.29320		14.29		0.00	0	16,605.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	185.59070	0.18559	245.43320	0.24543	185.591	14.54			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	328.39070	0.32839	252.23320	0.25223	328.391	14.54			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	20.10500	0.02010	21.69250	0.02169	20.105	16.36			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,162.90500	1.16290	1,028.49250	1.02849	1,162.905	16.36			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	387.75370	0.38775	484.20900	0.48421	387.754	14.08			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	130.55370	0.13055	91.00900	0.09101	130.554	14.08			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	381.36790	0.38137	477.00660	0.47701	381.368	14.09			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	134.16790	0.13417	93.80660	0.09381	134.168	14.09			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	698.33880	0.69834	824.43860	0.82444	698.339	14.48			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	41.13880	0.04114	31.23860	0.03124	41.139	14.48			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	455.13510	0.45514	561.91110	0.56191	455.135	13.99			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	97.93510	0.09794	68.71110	0.06871	97.935	13.99			0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	394.20440	0.39420	491.46910	0.49147	394.204	14.07			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	127.00440	0.12700	88.26910	0.08827	127.004	14.07			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.21690		9.21690	9.35190	9.35190		14.28		1,152,112.50	125	9,890.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	256.17120	0.25617	309.31920	0.30932	256.171	14.75			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	519.27120	0.51927	437.41920	0.43742	519.271	14.75			0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	53.82640	0.05383	68.05240	0.06805	53.826	16.32			0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,436.92640	1.43693	1,316.15240	1.31615	1,436.926	16.32			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	262.83300		0.26283	317.08380	0.31708	262.833	14.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	505.93300		0.50593	425.18380	0.42518	505.933	14.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	259.48180		0.25948	313.17950	0.31318	259.482	14.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	512.58180		0.51258	431.27950	0.43128	512.582	14.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	321.84880		0.32185	386.11180	0.38611	321.849	14.45	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	404.94880		0.40495	334.21180	0.33421	404.949	14.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	219.30200		0.21930	266.11690	0.26612	219.302	14.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	602.40200		0.60240	514.21690	0.51422	602.402	14.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	84.32050		0.08432	106.78310	0.10678	84.320	16.01	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,167.42050		1.16742	1,054.88310	1.05488	1,167.421	16.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	963.62220		0.96362	1,089.49750	1.08950	963.622	13.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	46.72220		0.04672	37.59750	0.03760	46.722	13.20	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	724.32930		0.72433	828.95290	0.82895	724.329	13.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	107.42930		0.10743	77.05290	0.07705	107.429	13.59	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.28350		9.28350	9.41650	9.41650		14.16	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	356.16650		0.35617	410.72810	0.41073	356.167	14.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	582.66650		0.58267	504.22810	0.50423	582.667	14.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	363.16880		0.36317	418.65590	0.41866	363.169	14.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	569.66880		0.56967	492.15590	0.49216	569.669	14.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	359.65310		0.35965	414.67320	0.41467	359.653	14.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	576.15310		0.57615	498.17320	0.49817	576.153	14.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.35130		9.35130	9.48430	9.48430		14.13	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	326.74640		0.32675	369.76370	0.36976	326.746	14.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	885.44640		0.88545	795.46370	0.79546	885.446	14.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	332.04630		0.33205	375.83980	0.37584	332.046	14.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	870.74630		0.87075	781.53980	0.78154	870.746	14.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	329.38690		0.32939	372.78760	0.37279	329.387	14.95	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	878.08690		0.87809	788.48760	0.78849	878.087	14.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.22200		9.22200	9.33430	9.33430		14.43		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,107.11890		2.10712	2,220.00200	2.22000	2,107.119	14.39		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	135.11890		0.13512	135.70200	0.13570	135.119	14.39		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,059.26680		2.05927	2,172.13820	2.17214	2,059.267	14.17		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	137.26680		0.13727	137.83820	0.13784	137.267	14.17		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,011.47570		2.01148	2,124.31070	2.12431	2,011.476	13.95		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	139.47570		0.13948	140.01070	0.14001	139.476	13.95		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.51550		9.51550	9.57440	9.57440		15.89		0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	536.83110		0.53683	582.52550	0.58253	536.831	15.71		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	111.33110		0.11133	98.12550	0.09813	111.331	15.71		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	529.71250		0.52971	574.97910	0.57498	529.713	15.72		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	114.21250		0.11421	100.57910	0.10058	114.213	15.72		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	522.64590		0.52265	567.65890	0.56766	522.646	15.72		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	117.14590		0.11715	103.25890	0.10326	117.146	15.72		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61410		9.61410	9.67220	9.67220		15.73		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	290.30850		0.29031	315.15880	0.31516	290.308	16.41		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	616.20850		0.61621	582.95880	0.58296	616.208	16.41		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	287.21200		0.28721	311.90090	0.31190	287.212	16.43		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	623.11200		0.62311	589.70090	0.58970	623.112	16.43		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	284.14700		0.28415	308.67280	0.30867	284.147	16.45		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	630.04700		0.63005	596.47280	0.59647	630.047	16.45		0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			160.53490		160.53490	-169.97830	-169.97830				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			410.44850		410.44850	415.58710	415.58710				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			599.54260		599.54260	608.50130	608.50130				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			194.99090		194.99090	212.90870	212.90870				0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADU	On 16/09/2013	Can-Do Future			73.94170		73.94170	73.63660	73.63660				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			14.65000		14.65000	30.85000	30.85000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			85.12000		85.12000	147.54000	147.54000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			56.68720		56.68720	102.52870	102.52870				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			73.62530		73.62530	74.11970	74.11970				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			50.58730		50.58730	51.91690	51.91690				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,551.28820		1,551.28820	1,656.26900	1,656.26900				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			2,006.46570		2,006.46570	2,000.00000	2,000.00000				0.00	10	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.62960		10.62960	10.61500	10.61500		17.67		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	855.98270	0.85598	845.01580	0.84502	855.983	16.54		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	66.38270	0.06638	70.01580	0.07002	66.383	16.54		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	847.80050	0.84780	836.92160	0.83692	847.801	16.55		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	68.20050	0.06820	71.92160	0.07192	68.201	16.55		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	839.65610	0.83966	828.86630	0.82887	839.656	16.56		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	70.05610	0.07006	73.86630	0.07387	70.056	16.56		0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			10.77340		10.77340	10.75760	10.75760		17.56		0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	506.44660	0.50645	502.64010	0.50264	506.447	17.65		0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	523.04660	0.52305	535.04010	0.53504	523.047	17.65		0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	502.40160	0.50240	498.62560	0.49863	502.402	17.67		0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	529.00160	0.52900	541.02560	0.54103	529.002	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
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	498.38760		0.49839	494.64170	0.49464	498.388	17.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	534.98760		0.53499	547.04170	0.54704	534.988	17.69	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62750		1.62750	1.62600	1.62600		16.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,453.24630		0.14532	1,446.50990	0.14465	1,453.246	16.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	78.24630		0.00782	86.50990	0.00865	78.246	16.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,367.36990		0.13674	1,361.36040	0.13614	1,367.370	16.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	92.36990		0.00924	101.36040	0.01014	92.370	16.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,284.21880		0.12842	1,278.86520	0.12789	1,284.219	16.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	109.21880		0.01092	118.86520	0.01189	109.219	16.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63780		1.63780	1.63640	1.63640		16.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	709.93780		0.07099	709.38240	0.07094	709.938	17.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	831.93780		0.08319	845.38240	0.08454	831.938	17.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	669.66950		0.06697	669.67130	0.06697	669.669	17.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	891.66950		0.08917	905.67130	0.09057	891.669	17.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	631.38740		0.06314	631.92740	0.06319	631.387	17.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	953.38740		0.09534	967.92740	0.09679	953.387	17.48	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	488.40890		0.48841	489.73530	0.48974	488.409	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	312.70890		0.31271	314.03530	0.31404	312.709	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	483.21130		0.48321	484.54170	0.48454	483.211	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	317.51130		0.31751	318.84170	0.31884	317.511	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	493.65130		0.49365	494.97350	0.49497	493.651	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	307.95130		0.30795	309.27350	0.30927	307.951	13.03	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry			9.94950		9.94950	9.96390	9.96390		17.86	0.00	5,100	550.00
DAUS	On 08/07/2013	Any day expiry	10.18	Call	50.25190		0.05025	57.66030	0.05766	50.252	20.38	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	10.18	Put	280.75190		0.28075	273.76030	0.27376	280.752	20.38	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 08/07/2013	Any day expiry	9.00	Call	950.70170		0.95070	964.91840	0.96492	950.702	25.59	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.00	Put	1.20170		0.00120	1.01840	0.00102	1.202	25.59	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Call	940.75730		0.94076	954.97780	0.95498	940.757	25.49	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.01	Put	1.25730		0.00126	1.07780	0.00108	1.257	25.49	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	9.98	Call	105.04210		0.10504	117.76070	0.11776	105.042	18.19	0.00	0	1,000.00
DAUS	On 08/07/2013	Any day expiry	9.98	Put	135.54210		0.13554	133.86070	0.13386	135.542	18.19	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Call	960.64860		0.96065	974.86220	0.97486	960.649	25.70	0.00	0	0.00
DAUS	On 08/07/2013	Any day expiry	8.99	Put	1.14860		0.00115	0.96220	0.00096	1.149	25.70	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry			9.95390		9.95390	9.96820	9.96820		18.12	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.19	Call	63.38290		0.06338	71.61710	0.07162	63.383	20.23	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	10.19	Put	299.48290		0.29948	293.41710	0.29342	299.483	20.23	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Call	74.67880		0.07468	84.04370	0.08404	74.679	19.79	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.14	Put	260.77880		0.26078	255.84370	0.25584	260.779	19.79	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Call	72.27200		0.07227	81.40570	0.08141	72.272	19.88	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.15	Put	268.37200		0.26837	263.20570	0.26321	268.372	19.88	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Call	69.94050		0.06994	78.84530	0.07885	69.941	19.97	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	10.16	Put	276.04050		0.27604	270.64530	0.27065	276.040	19.97	0.00	0	0.00
DAUS	On 11/07/2013	Any day expiry	9.94	Call	143.03930		0.14304	157.06920	0.15707	143.039	18.16	0.00	0	5,000.00
DAUS	On 11/07/2013	Any day expiry	9.94	Put	129.13930		0.12914	128.86920	0.12887	129.139	18.16	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.96980		9.96980	9.98390	9.98390		17.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Call	88.13940		0.08814	97.41060	0.09741	88.139	19.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	10.26	Put	378.33940		0.37834	373.51060	0.37351	378.339	19.40	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	770.25890		0.77026	785.66510	0.78567	770.259	19.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	10.45890		0.01046	11.76510	0.01177	10.459	19.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	276.47380		0.27647	293.37550	0.29338	276.474	17.69	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	106.67380		0.10667	109.47550	0.10948	106.674	17.69	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	779.85830		0.77986	795.21460	0.79521	779.858	19.16	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	10.05830		0.01006	11.31460	0.01131	10.058	19.16	0.00	0	1,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	10.11	Call	128.64270		0.12864	140.13990	0.14014	128.643	18.56	0.00	0	1,000.00
DAUS	On 22/07/2013	Any day expiry	10.11	Put	268.84270		0.26884	266.23990	0.26624	268.843	18.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,670.13440		1.67013	1,684.31070	1.68431	1,670.134	24.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.33440		0.00033	0.41070	0.00041	0.334	24.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	789.47210		0.78947	804.78020	0.80478	789.472	19.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	9.67210		0.00967	10.88020	0.01088	9.672	19.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.97560		9.97560	9.98970	9.98970		17.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	941.73880		0.94174	956.61750	0.95662	941.739	19.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	6.13880		0.00614	6.91750	0.00692	6.139	19.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	647.15370		0.64715	663.88880	0.66389	647.154	17.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	21.55370		0.02155	24.18880	0.02419	21.554	17.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,676.01970		1.67602	1,690.18800	1.69019	1,676.020	23.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	0.41970		0.00042	0.48800	0.00049	0.420	23.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,576.19550		1.57620	1,590.40050	1.59040	1,576.195	22.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	0.59550		0.00060	0.70050	0.00070	0.595	22.90	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	360.58420		0.36058	376.79760	0.37680	360.584	17.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	84.98420		0.08498	87.09760	0.08710	84.984	17.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	932.00530		0.93201	946.86620	0.94687	932.005	19.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	6.40530		0.00641	7.16620	0.00717	6.405	19.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	922.28260		0.92228	937.12370	0.93712	922.283	19.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	6.68260		0.00668	7.42370	0.00742	6.683	19.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	10.20	Call	118.84820		0.11885	129.37610	0.12938	118.848	19.06	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	10.20	Put	343.24820		0.34325	339.67610	0.33968	343.248	19.06	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	506.40540		0.50641	523.62320	0.52362	506.405	17.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	40.80540		0.04081	43.92320	0.04392	40.805	17.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	434.38300		0.43438	449.68050	0.44968	434.383	17.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	58.78300		0.05878	59.98050	0.05998	58.783	17.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,775.89600		1.77590	1,790.03970	1.79004	1,775.896	24.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.29600		0.00030	0.33970	0.00034	0.296	24.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,725.95250		1.72595	1,740.10720	1.74011	1,725.953	23.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.35250		0.00035	0.40720	0.00041	0.353	23.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	263.84810		0.26385	281.40220	0.28140	263.848	17.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	138.24810		0.13825	141.70220	0.14170	138.248	17.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,875.80900		1.87581	1,889.93630	1.88994	1,875.809	24.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.20900		0.00021	0.23630	0.00024	0.209	24.79	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.98280		9.98280	9.99680	9.99680		17.69	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	881.44300		0.88144	896.86290	0.89686	881.443	17.62	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	8.64300		0.00864	10.06290	0.01006	8.643	17.62	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	900.68830		0.90069	916.01310	0.91601	900.688	17.66	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	7.88830		0.00789	9.21310	0.00921	7.888	17.66	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	891.05800		0.89106	906.42980	0.90643	891.058	17.64	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	8.25800		0.00826	9.62980	0.00963	8.258	17.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			10.01990		10.01990	10.03370	10.03370		17.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	814.79650		0.81480	828.55450	0.82855	814.796	16.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	34.89650		0.03490	34.85450	0.03485	34.897	16.59	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	771.03190		0.77103	784.69410	0.78469	771.032	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	41.13190		0.04113	40.99410	0.04099	41.132	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	762.37940		0.76238	776.01970	0.77602	762.379	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	42.47940		0.04248	42.31970	0.04232	42.479	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	753.76170		0.75376	767.37920	0.76738	753.762	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	43.86170		0.04386	43.67920	0.04368	43.862	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	589.90690		0.58991	602.85580	0.60286	589.907	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	80.00690		0.08001	79.15580	0.07916	80.007	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	524.75070		0.52475	537.17750	0.53718	524.751	16.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	104.85070		0.10485	103.47750	0.10348	104.851	16.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,721.80660		1.72181	1,735.80870	1.73581	1,721.807	19.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.30	Put	1.90660		0.00191	2.10870	0.00211	1.907	19.47	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	457.81380		0.45781	469.54380	0.46954	457.814	16.95	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	137.91380		0.13791	135.84380	0.13584	137.914	16.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	374.10510		0.37411	384.68930	0.38469	374.105	17.26	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	194.20510		0.19421	190.98930	0.19099	194.205	17.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,821.31070		1.82131	1,835.28470	1.83528	1,821.311	19.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	1.41070		0.00141	1.58470	0.00158	1.411	19.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,771.54050		1.77154	1,785.52840	1.78553	1,771.540	19.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	1.64050		0.00164	1.82840	0.00183	1.641	19.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.06000		10.06000	10.07310	10.07310		17.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	817.37540		0.81738	829.95760	0.82996	817.375	16.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	67.37540		0.06738	66.85760	0.06686	67.375	16.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	432.58970		0.43259	440.97820	0.44098	432.590	17.25	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	252.58970		0.25259	247.87820	0.24788	252.590	17.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	842.11990		0.84212	854.87720	0.85488	842.120	16.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	62.11990		0.06212	61.77720	0.06178	62.120	16.28	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	833.83570		0.83384	846.53590	0.84654	833.836	16.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	63.83570		0.06384	63.43590	0.06344	63.836	16.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	825.58820		0.82559	838.22960	0.83823	825.588	16.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	65.58820		0.06559	65.12960	0.06513	65.588	16.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.06430		10.06430	10.07730	10.07730		17.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	865.55220		0.86555	878.38400	0.87838	865.552	16.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	61.25220		0.06125	61.08400	0.06108	61.252	16.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	542.61300		0.54261	553.19690	0.55320	542.613	16.81	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	178.31300		0.17831	175.89690	0.17590	178.313	16.81	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	882.28760		0.88229	895.22350	0.89522	882.288	16.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	57.98760		0.05799	57.92350	0.05792	57.988	16.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	873.90290		0.87390	886.78820	0.88679	873.903	16.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.25	Put	59.60290		0.05960	59.48820	0.05949	59.603	16.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,769.27010		1.76927	1,783.08170	1.78308	1,769.270	18.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	4.97010		0.00497	5.78170	0.00578	4.970	18.25	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	668.90110		0.66890	680.20430	0.68020	668.901	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	114.60110		0.11460	112.90430	0.11290	114.601	16.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	606.14610		0.60615	617.83630	0.61784	606.146	16.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	141.84610		0.14185	140.53630	0.14054	141.846	16.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,868.08170		1.86808	1,881.84530	1.88185	1,868.082	18.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	3.78170		0.00378	4.54530	0.00455	3.782	18.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,818.63790		1.81864	1,832.42790	1.83243	1,818.638	18.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	4.33790		0.00434	5.12790	0.00513	4.338	18.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.10140		10.10140	10.11400	10.11400		17.76	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	804.03610		0.80404	816.04260	0.81604	804.036	16.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	112.63610		0.11264	112.04260	0.11204	112.636	16.27	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	759.43140		0.75943	771.10390	0.77110	759.431	16.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	128.03140		0.12803	127.10390	0.12710	128.031	16.31	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	416.65110		0.41665	424.34210	0.42434	416.651	17.68	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	385.25110		0.38525	380.34210	0.38034	385.251	17.68	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	819.20740		0.81921	831.31850	0.83132	819.207	16.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	107.80740		0.10781	107.31850	0.10732	107.807	16.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	811.60380		0.81160	823.66310	0.82366	811.604	16.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	110.20380		0.11020	109.66310	0.10966	110.204	16.26	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.10570		10.10570	10.11830	10.11830		17.78	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	709.84990		0.70985	720.99630	0.72100	709.850	16.40	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	154.14990		0.15415	152.69630	0.15270	154.150	16.40	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	411.89500		0.41190	419.31090	0.41931	411.895	17.78	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	406.19500		0.40620	401.01090	0.40101	406.195	17.78	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	752.45020		0.75245	763.98770	0.76399	752.450	16.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/10/2013	Any day expiry	9.49	Put	136.75020		0.13675	135.68770	0.13569	136.750	16.36	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	745.25200		0.74525	756.72710	0.75673	745.252	16.37	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	139.55200		0.13955	138.42710	0.13843	139.552	16.37	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	738.09130		0.73809	749.50290	0.74950	738.091	16.38	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	142.39130		0.14239	141.20290	0.14120	142.391	16.38	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.11000		10.11000	10.12250	10.12250		17.73	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	681.50160		0.68150	692.18940	0.69219	681.502	16.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	171.50160		0.17150	169.68940	0.16969	171.502	16.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	619.93630		0.61994	630.02760	0.63003	619.936	16.66	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	209.93630		0.20994	207.52760	0.20753	209.936	16.66	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	794.96010		0.79496	806.69860	0.80670	794.960	16.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	124.96010		0.12496	124.19860	0.12420	124.960	16.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	787.57850		0.78758	799.25770	0.79926	787.579	16.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	127.57850		0.12758	126.75770	0.12676	127.579	16.28	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,867.39100		1.86739	1,880.44970	1.88045	1,867.391	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	7.39100		0.00739	7.94970	0.00795	7.391	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,818.45490		1.81845	1,831.54880	1.83155	1,818.455	17.33	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	8.45490		0.00845	9.04880	0.00905	8.455	17.33	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	802.38110		0.80238	814.17610	0.81418	802.381	16.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	122.38110		0.12238	121.67610	0.12168	122.381	16.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.15280		10.15280	10.16500	10.16500		17.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	860.98210		0.86098	872.29750	0.87230	860.982	16.26	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	148.18210		0.14818	147.29750	0.14730	148.182	16.26	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	853.78040		0.85378	865.02680	0.86503	853.780	16.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	150.98040		0.15098	150.02680	0.15003	150.980	16.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	687.78650		0.68779	697.27200	0.69727	687.786	16.58	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	234.98650		0.23499	232.27200	0.23227	234.987	16.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,867.34700		1.86735	1,880.62770	1.88063	1,867.347	17.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	8.30	Put	14.54700		0.01455	15.62770	0.01563	14.547	17.32	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	868.22120		0.86822	879.60060	0.87960	868.221	16.25	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	145.42120		0.14542	144.60060	0.14460	145.421	16.25	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.18990	10.18990		10.20180	10.20180		17.84	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	805.05160		0.80505	814.76810	0.81477	805.052	16.33	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	215.15160		0.21515	212.96810	0.21297	215.152	16.33	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	798.52830		0.79853	808.15370	0.80815	798.528	16.35	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	218.62830		0.21863	216.35370	0.21635	218.628	16.35	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	811.61030		0.81161	821.41470	0.82141	811.610	16.32	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	211.71030		0.21171	209.61470	0.20961	211.710	16.32	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry			10.24180	10.24180		10.25260	10.25260		17.83	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Call	458.52940		0.45853	466.35750	0.46636	458.529	18.53	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.52	Put	736.72940		0.73673	733.75750	0.73376	736.729	18.53	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Call	455.38060		0.45538	463.20330	0.46320	455.381	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.53	Put	743.58060		0.74358	740.60330	0.74060	743.581	18.56	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.12	Call	605.91510		0.60592	613.99620	0.61400	605.915	17.47	0.00	0	6,000.00
DAUS	On 28/01/2014	Any day expiry	10.12	Put	484.11510		0.48412	481.39620	0.48140	484.115	17.47	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Call	461.69960		0.46170	469.53930	0.46954	461.700	18.51	0.00	0	0.00
DAUS	On 28/01/2014	Any day expiry	10.51	Put	729.89960		0.72990	726.93930	0.72694	729.900	18.51	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.28660	10.28660		10.29640	10.29640		17.87	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,304.53290		1.30453	1,316.42410	1.31642	1,304.533	15.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	117.93290		0.11793	120.02410	0.12002	117.933	15.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,296.24740		1.29625	1,308.10500	1.30810	1,296.247	15.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	119.64740		0.11965	121.70500	0.12171	119.647	15.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,312.83790		1.31284	1,324.76200	1.32476	1,312.838	15.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	116.23790		0.11624	118.36200	0.11836	116.238	15.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.31400	10.31400		10.32320	10.32320		17.81	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,338.96480		1.33896	1,350.51190	1.35051	1,338.965	15.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Put	124.96480		0.12496	127.31190	0.12731	124.965	15.89	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,330.72060		1.33072	1,342.23580	1.34224	1,330.721	15.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	126.72060		0.12672	129.03580	0.12904	126.721	15.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,347.22610		1.34723	1,358.80860	1.35881	1,347.226	15.90	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	123.22610		0.12323	125.60860	0.12561	123.226	15.90	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.41750		10.41750	10.42570	10.42570		17.86	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	906.07560		0.90608	914.42100	0.91442	906.076	16.68	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	438.57560		0.43858	438.72100	0.43872	438.576	16.68	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	901.22890		0.90123	909.60390	0.90960	901.229	16.71	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	443.72890		0.44373	443.90390	0.44390	443.729	16.71	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	910.95150		0.91095	919.27120	0.91927	910.951	16.66	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	433.45150		0.43345	433.57120	0.43357	433.452	16.66	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.07806		109.07806	107.68063	107.68063			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	5,911.94000		5.91194	7,309.37000	7.30937	5,911.940		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	5,921.94000		5.92194	7,319.37000	7.31937	5,921.940		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	5,931.94000		5.93194	7,329.37000	7.32937	5,931.940		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.24850		87.08378	9.19903	87.47781			97,708,001.16	1,122	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,008.42000		2.00842	1,614.39000	1.61439	2,008.420		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,032.45000		76.03245	76,426.48000	76.42648	76,032.450		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			9.36211		84.53116	9.31094	84.93071			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	7,233.08000		7.23308	6,833.53000	6.83353	7,233.080		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	7,144.80000		7.14480	6,745.25000	6.74525	7,144.800		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,056.65000		7.05665	6,657.10000	6.65710	7,056.650		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			429.20500		429.20500	429.26500	429.26500			4,292,050.00	1	394.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	167,850.00000		16.78500	167,250.00000	16.72500	167,850.000		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	167,950.00000		16.79500	167,350.00000	16.73500	167,950.000		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	168,050.00000		16.80500	167,450.00000	16.74500	168,050.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			435.26100		435.26100	435.32100	435.32100			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	107,290.00000		10.72900	106,690.00000	10.66900	107,290.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	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	107,390.00000		10.73900	106,790.00000	10.67900	107,390.000		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	107,490.00000		10.74900	106,890.00000	10.68900	107,490.000		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			193.86300		193.86300	192.20600	192.20600			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			196.62400		196.62400	194.94300	194.94300			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			514.08300		514.08300	513.50000	513.50000			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.22000		94.78000	5.21000	94.79000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.26000		94.74000	5.23000	94.77000			0.00	0	700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.30000		94.70000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.38000		94.62000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.43000		94.57000	5.36000	94.64000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.65000		94.35000	5.65000	94.35000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.78000		94.22000	5.70000	94.30000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.03000		93.97000	5.96000	94.04000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.33000		93.67000	6.24000	93.76000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.62000		93.38000	6.53000	93.47000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.87000		93.13000	6.78000	93.22000				0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.73630		7.73630	7.81840	7.81840		11.82		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	254.60890		0.25461	312.16730	0.31217	254.609	11.99		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	108.30890		0.10831	83.76730	0.08377	108.309	11.99		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	248.28190		0.24828	305.15360	0.30515	248.282	11.98		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	111.98190		0.11198	86.75360	0.08675	111.982	11.98		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	242.04220		0.24204	298.21990	0.29822	242.042	11.97		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	115.74220		0.11574	89.81990	0.08982	115.742	11.97		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.78460		7.78460	7.86740	7.86740		13.78		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	164.88750		0.16489	193.82420	0.19382	164.888	14.59		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	530.28750		0.53029	476.42420	0.47642	530.288	14.59		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	162.31180		0.16231	190.92580	0.19093	162.312	14.61		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	537.71180		0.53771	483.52580	0.48353	537.712	14.61		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	167.50010		0.16750	196.76460	0.19676	167.500	14.56		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	522.90010		0.52290	469.36460	0.46936	522.900	14.56		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.59670		104.36919	7.62808	104.15738				0.00	0	9,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,100.63000		2.10063	2,312.44000	2.31244	2,100.630			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R023	On 01/08/2013	Bond Future	7.30	Put	2,031.26000		2.03126	2,243.07000	2.24307	2,031.260		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	1,961.95000		1.96195	2,173.76000	2.17376	1,961.950		0.00	0	0.00	
R023	On 07/11/2013	Bond Future			7.69193	101.92600		7.72464	101.71124			0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.49	Put	8,316.13000		8.31613	8,530.89000	8.53089	8,316.130		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.50	Put	8,243.40000		8.24340	8,458.16000	8.45816	8,243.400		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R023	On 07/11/2013	Bond Future	6.51	Put	8,170.72000		8.17072	8,385.48000	8.38548	8,170.720		0.00	0	0.00	
R157	On 01/08/2013	Bond Future			6.12078	119.65814		6.14304	119.61068		2.96	59,829,070.00	500	22,607.00	
R157	On 01/08/2013	Bond Future	116.11	Call	90,202.51000		90.20251	90,155.05000	90.15505	90,202.510		3.10	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		3.10	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.25987	114.54005		6.28580	114.49197		3.00	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.59	Call	336.86000		0.33686	301.70000	0.30170	336.860		2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,588.63000		1.58863	1,601.55000	1.60155	1,588.630		2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	342.14000		0.34214	306.70000	0.30670	342.140		2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,575.09000		1.57509	1,587.73000	1.58773	1,575.090		2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	347.48000		0.34748	311.76000	0.31176	347.480		2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,561.61000		1.56161	1,573.97000	1.57397	1,561.610		2.95	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.41590	116.07934		6.44640	116.03070		2.58	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.66	Call	436.52000		0.43652	400.02000	0.40002	436.520		2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,651.54000		1.65154	1,663.68000	1.66368	1,651.540		2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	427.03000		0.42703	390.93000	0.39093	427.030		2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,674.44000		1.67444	1,686.98000	1.68698	1,674.440		2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	431.76000		0.43176	395.46000	0.39546	431.760		2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,662.97000		1.66297	1,675.31000	1.67531	1,662.970		2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.60650	110.84201		6.64324	110.79270		2.23	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
R157	On 08/05/2014	Bond Future	5.21	Call	250.29000		0.25029	241.45000	0.24145	250.290	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,148.32000		2.14832	2,188.79000	2.18879	2,148.320	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	244.92000		0.24492	236.24000	0.23624	244.920	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,170.47000		2.17047	2,211.10000	2.21110	2,170.470	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	247.59000		0.24759	238.83000	0.23883	247.590	2.17		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,159.38000		2.15938	2,199.93000	2.19993	2,159.380	2.17		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.92120		122.33735	7.91706	122.37600		14.34		798,128,871.40	6,524	58,641.00
R186	On 01/08/2013	Bond Future	7.20	Call	247.55000		0.24755	222.52000	0.22252	247.550	14.06		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,249.52000		7.24952	7,185.84000	7.18584	7,249.520	14.06		0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	299.89000		0.29989	272.13000	0.27213	299.890	14.08		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,798.48000		6.79848	6,732.07000	6.73207	6,798.480	14.08		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,613.82000		1.61382	1,565.40000	1.56540	1,613.820	14.27		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,752.53000		2.75253	2,665.46000	2.66546	2,752.530	14.27		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,515.68000		2.51568	2,471.37000	2.47137	2,515.680	14.34		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,783.30000		1.78330	1,700.34000	1.70034	1,783.300	14.34		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	106.77000		0.10677	91.84000	0.09184	106.770	14.00		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,150.01000		9.15001	9,096.43000	9.09643	9,150.010	14.00		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,588.04000		9.58804	9,612.53000	9.61253	9,588.040	14.91		0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	80.68000		0.08068	66.52000	0.06652	80.680	14.91		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,064.94000		113.06494	113,103.59000	113.10359	113,064.940	14.91		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.91		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	707.58000		0.70758	665.05000	0.66505	707.580	14.17		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,730.08000		4.73008	4,648.90000	4.64890	4,730.080	14.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	6.75	Call	32.52000		0.03252	26.29000	0.02629	32.520	14.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,691.12000		11.69112	11,646.24000	11.64624	11,691.120	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	41.86000		0.04186	34.30000	0.03430	41.860	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,171.62000		11.17162	11,125.41000	11.12541	11,171.620	14.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,996.25000		7.99625	8,010.78000	8.01078	7,996.250	14.79	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	169.61000		0.16961	145.49000	0.14549	169.610	14.79	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	8.21000		0.00821	6.15000	0.00615	8.210	14.00	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,355.12000		14.35512	14,314.41000	14.31441	14,355.120	14.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.01345		124.06337	8.00915	124.10259		14.56	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	479.88000		0.47988	436.86000	0.43686	479.880	14.25	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,462.00000		15.46200	15,379.76000	15.37976	15,462.000	14.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	755.21000		0.75521	699.42000	0.69942	755.210	14.25	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,090.92000		13.09092	12,995.91000	12.99591	13,090.920	14.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,273.35000		4.27335	4,157.55000	4.15755	4,273.350	14.56	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,396.08000		4.39608	4,241.06000	4.24106	4,396.080	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,979.82000		4.97982	4,857.14000	4.85714	4,979.820	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,743.70000		3.74370	3,581.80000	3.58180	3,743.700	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,028.85000		5.02885	4,905.92000	4.90592	5,028.850	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,702.91000		3.70291	3,540.76000	3.54076	3,702.910	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,309.26000		8.30926	8,211.80000	8.21180	8,309.260	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,848.46000		1.84846	1,711.78000	1.71178	1,848.460	14.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,881.61000		9.88161	9,801.67000	9.80167	9,881.610	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,339.44000		1.33944	1,220.28000	1.22028	1,339.440	15.10	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,931.04000		4.93104	4,808.63000	4.80863	4,931.040	14.63	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,784.84000		3.78484	3,623.21000	3.62321	3,784.840	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.09926		120.44026	8.09480	120.48006		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,094.20000		4.09420	3,960.26000	3.96026	4,094.200	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,268.11000		7.26811	7,094.37000	7.09437	7,268.110	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.76	Call	4,131.29000		4.13129	3,997.28000	3.99728	4,131.290	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,212.69000		7.21269	7,038.88000	7.03888	7,212.690	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,057.31000		4.05731	3,923.44000	3.92344	4,057.310	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,323.82000		7.32382	7,150.15000	7.15015	7,323.820	14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.18865		122.07121	8.18402	122.11162		13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,340.24000		2.34024	2,359.19000	2.35919	2,340.240	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,394.80000		12.39480	12,373.34000	12.37334	12,394.800	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,363.41000		2.36341	2,382.47000	2.38247	2,363.410	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,320.34000		12.32034	12,298.99000	12.29899	12,320.340	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,317.23000		2.31723	2,336.07000	2.33607	2,317.230	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,469.53000		12.46953	12,447.96000	12.44796	12,469.530	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 01/08/2013	Bond Future			275.87660		275.87660	274.48602	274.48602			57,934,086.00	210	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	19,113.40000		19.11340	20,503.98000	20.50398	19,113.400		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	19,123.40000		19.12340	20,513.98000	20.51398	19,123.400		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	19,133.40000		19.13340	20,523.98000	20.52398	19,133.400		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			5.61465		105.18027	5.63149	105.15764		1.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,934.59000		67.93459	67,911.96000	67.91196	67,934.590	2.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.69488		106.66427	5.71602	106.64134		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	108.18000		0.10818	106.46000	0.10646	108.180	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,096.69000		1.09669	1,117.90000	1.11790	1,096.690	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	110.19000		0.11019	108.42000	0.10842	110.190	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,087.70000		1.08770	1,108.86000	1.10886	1,087.700	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	112.22000		0.11222	110.42000	0.11042	112.220	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,078.73000		1.07873	1,099.86000	1.09986	1,078.730	1.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.77714		103.68905	5.80462	103.66588		1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	268.07000		0.26807	263.92000	0.26392	268.070	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	705.48000		0.70548	724.50000	0.72450	705.480	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	262.20000		0.26220	258.16000	0.25816	262.200	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	716.59000		0.71659	735.72000	0.73572	716.590	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	265.12000		0.26512	261.03000	0.26103	265.120	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	711.02000		0.71102	730.10000	0.73010	711.020	1.40	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.91535		105.09315	5.95457	105.06967		1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	161.70000		0.16170	156.29000	0.15629	161.700	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	857.62000		0.85762	875.69000	0.87569	857.620	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	158.65000		0.15865	153.32000	0.15332	158.650	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	866.69000		0.86669	884.84000	0.88484	866.690	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	160.17000		0.16017	154.80000	0.15480	160.170	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	862.15000		0.86215	880.26000	0.88026	862.150	1.08	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			202.95776		202.95776	201.11218	201.11218			623,080,323.20	3,070	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	20,032.24000		20.03224	21,877.82000	21.87782	20,032.240		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future	223.00	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	20,042.24000	20.04224	21,887.82000	21.88782	20,042.240		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	20,052.24000	20.05224	21,897.82000	21.89782	20,052.240		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.88699	108.02273	6.92935	107.86907		5.76	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,809.53000	94.80953	94,655.87000	94.65587	94,809.530	5.96	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.01908	105.38742	7.06495	105.23161		5.74	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	180.57000	0.18057	134.87000	0.13487	180.570	5.61	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,750.35000	4.75035	4,860.46000	4.86046	4,750.350	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	308.11000	0.30811	242.06000	0.24206	308.110	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,880.12000	3.88012	3,969.88000	3.96988	3,880.120	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	313.73000	0.31373	246.89000	0.24689	313.730	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,850.31000	3.85031	3,939.28000	3.93928	3,850.310	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	319.59000	0.31959	251.80000	0.25180	319.590	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,820.76000	3.82076	3,908.78000	3.90878	3,820.760	5.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,157.90000	103.15790	103,002.09000	103.00209	103,157.900	5.93	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.15303	106.80358	7.20265	106.64580		5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	599.68000	0.59968	515.81000	0.51581	599.680	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,820.50000	3.82050	3,894.41000	3.89441	3,820.500	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	457.38000	0.45738	386.40000	0.38640	457.380	5.21	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,375.03000	4.37503	4,461.83000	4.46183	4,375.030	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	584.84000	0.58484	502.21000	0.50221	584.840	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,871.79000	3.87179	3,946.94000	3.94694	3,871.790	5.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Call	592.22000		0.59222	508.97000	0.50897	592.220	5.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,846.10000		3.84610	3,920.63000	3.92063	3,846.100	5.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.29633		104.08867	7.35025	103.92872		5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	439.12000		0.43912	413.79000	0.41379	439.120	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,128.20000		5.12820	5,262.82000	5.26282	5,128.200	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,102.53000		2.10253	2,021.18000	2.02118	2,102.530	5.06	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,795.28000		1.79528	1,873.88000	1.87388	1,795.280	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	428.99000		0.42899	404.15000	0.40415	428.990	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,180.83000		5.18083	5,315.94000	5.31594	5,180.830	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	434.03000		0.43403	408.95000	0.40895	434.030	4.95	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,154.49000		5.15449	5,289.36000	5.28936	5,154.490	4.95	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.09301		104.98751	7.12989	104.82121		7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,104.01000		96.10401	95,937.71000	95.93771	96,104.010	8.22	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	8.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.20822		106.46882	7.24752	106.30013		7.77	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	581.66000		0.58166	481.73000	0.48173	581.660	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,620.81000		4.62081	4,689.57000	4.68957	4,620.810	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	591.16000		0.59116	490.28000	0.49028	591.160	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,585.29000		4.58529	4,653.10000	4.65310	4,585.290	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	600.77000		0.60077	498.93000	0.49893	600.770	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,549.90000		4.54990	4,616.75000	4.61675	4,549.900	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,562.77000		1.56277	1,399.55000	1.39955	1,562.770	7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,462.19000		2.46219	2,467.66000	2.46766	2,462.190	7.72	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.31938		103.86880	7.36114	103.69794		7.81	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,060.61000		1.06061	923.01000	0.92301	1,060.610	7.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R204	On 06/02/2014	Bond Future	6.40	Put	4,911.94000	4.91194	4,945.20000	4.94520	4,911.940	7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,072.44000	1.07244	933.54000	0.93354	1,072.440	7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,880.94000	4.88094	4,912.90000	4.91290	4,880.940	7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,048.87000	1.04887	912.58000	0.91258	1,048.870	7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,943.05000	4.94305	4,977.62000	4.97762	4,943.050	7.68	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.44158	105.27532	7.48610	105.10220		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	788.55000	0.78855	755.03000	0.75503	788.550	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,385.55000	6.38555	6,525.15000	6.52515	6,385.550	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	796.76000	0.79676	762.96000	0.76296	796.760	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,352.22000	6.35222	6,491.54000	6.49154	6,352.220	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	780.40000	0.78040	747.16000	0.74716	780.400	6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,418.95000	6.41895	6,558.83000	6.55883	6,418.950	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.26147	101.38248	5.27436	101.37682		0.66	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,384.37000	30.38437	30,378.71000	30.37871	30,384.370	0.71	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.19813	102.81291	5.23021	102.80717		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	32.56000	0.03256	44.94000	0.04494	32.560	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	195.05000	0.19505	213.17000	0.21317	195.050	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	32.99000	0.03299	45.42000	0.04542	32.990	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	193.68000	0.19368	211.85000	0.21185	193.680	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	33.43000	0.03343	45.91000	0.04591	33.430	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	192.33000	0.19233	210.55000	0.21055	192.330	0.37	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
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			7.35253		99.90799	7.37410	99.79929		9.44		0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,336.80000		92.33680	92,228.10000	92.22810	92,336.800	9.80		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.80		0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.46154		101.31757	7.48428	101.20742		9.17		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	819.79000		0.81979	708.59000	0.70859	819.790	9.01		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,647.56000		4.64756	4,646.51000	4.64651	4,647.560	9.01		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	832.35000		0.83235	720.29000	0.72029	832.350	9.01		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,609.36000		4.60936	4,607.45000	4.60745	4,609.360	9.01		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	845.05000		0.84505	732.14000	0.73214	845.050	9.01		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,571.34000		4.57134	4,568.58000	4.56858	4,571.340	9.01		0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.56726		99.03953	7.59120	98.92798		9.08		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,161.17000		1.16117	995.69000	0.99569	1,161.170	8.93		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,505.01000		5.50501	5,451.08000	5.45108	5,505.010	8.93		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,134.99000		1.13499	972.23000	0.97223	1,134.990	8.92		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,577.19000		5.57719	5,525.98000	5.52598	5,577.190	8.92		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,148.03000		1.14803	983.91000	0.98391	1,148.030	8.92		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,541.03000		5.54103	5,488.46000	5.48846	5,541.030	8.92		0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68424		100.38069	7.70951	100.26763		8.31		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	821.17000		0.82117	802.05000	0.80205	821.170	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,701.31000		7.70131	7,795.25000	7.79525	7,701.310	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	803.79000		0.80379	785.02000	0.78502	803.790	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,781.23000		7.78123	7,875.52000	7.87552	7,781.230	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	812.44000		0.81244	793.50000	0.79350	812.440	8.15		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,741.22000		7.74122	7,835.34000	7.83534	7,741.220	8.15		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.42896		98.43908	7.45031	98.31922		10.40		0.00	0	18,150.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,394.61000		89.39461	89,274.75000	89.27475	89,394.610	10.76		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.76		0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.52963		96.43207	7.55200	96.31059		10.78		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	967.17000		0.96717	856.41000	0.85641	967.170	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,093.11000		5.09311	5,103.83000	5.10383	5,093.110	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	981.70000		0.98170	870.10000	0.87010	981.700	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,050.41000		5.05041	5,060.29000	5.06029	5,050.410	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	996.38000		0.99638	883.95000	0.88395	996.380	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,007.91000		5.00791	5,016.96000	5.01696	5,007.910	10.62		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,415.85000		2.41585	2,255.67000	2.25567	2,415.850	10.78		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,577.05000		2.57705	2,538.35000	2.53835	2,577.050	10.78		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.62478		97.72791	7.64817	97.60485		10.34		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,340.94000		1.34094	1,203.83000	1.20383	1,340.940	10.14		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,087.01000		6.08701	6,072.96000	6.07296	6,087.010	10.14		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,356.15000		1.35615	1,218.32000	1.21832	1,356.150	10.14		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,046.35000		6.04635	6,031.58000	6.03158	6,046.350	10.14		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,326.37000		1.32637	1,189.97000	1.18997	1,326.370	10.14		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,128.35000		6.12835	6,115.01000	6.11501	6,128.350	10.14		0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.72435		95.65472	7.74884	95.53003		9.69		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	927.75000		0.92775	906.27000	0.90627	927.750	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,538.67000		8.53867	8,641.88000	8.64188	8,538.670	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	937.90000		0.93790	916.22000	0.91622	937.900	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,492.83000		8.49283	8,595.84000	8.59584	8,492.830	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	917.69000		0.91769	896.40000	0.89640	917.690	9.49		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,584.62000		8.58462	8,688.02000	8.68802	8,584.620	9.49		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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.63958		78.58534	8.58992	78.98554		20.81	127,779,762.84		1,626	14,828.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,636.23000		68.63623	69,036.43000	69.03643	68,636.230	21.45		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.45		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	379.32000		0.37932	380.09000	0.38009	379.320	20.60		0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,792.94000		5.79294	5,393.51000	5.39351	5,792.940	20.60		0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.72556		76.54974	8.67437	76.95563		22.29		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,806.03000		3.80603	3,920.60000	3.92060	3,806.030	22.25		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,406.34000		4.40634	4,115.02000	4.11502	4,406.340	22.25		0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,339.83000		4.33983	4,470.31000	4.47031	4,339.830	22.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,833.64000		3.83364	3,558.23000	3.55823	3,833.640	22.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,379.53000		4.37953	4,510.99000	4.51099	4,379.530	22.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,795.26000		3.79526	3,520.83000	3.52083	3,795.260	22.32		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,330.98000		6.33098	6,516.45000	6.51645	6,330.980	22.60		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,360.14000		2.36014	2,139.72000	2.13972	2,360.140	22.60		0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	7,041.57000		7.04157	7,247.72000	7.24772	7,041.570	22.69		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,995.01000		1.99501	1,795.27000	1.79527	1,995.010	22.69		0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,528.59000		7.52859	7,748.19000	7.74819	7,528.590	22.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,779.00000		1.77900	1,592.71000	1.59271	1,779.000	22.75		0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,530.08000		8.53008	8,774.37000	8.77437	8,530.080	22.88		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,407.37000		1.40737	1,245.77000	1.24577	1,407.370	22.88		0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,419.41000		4.41941	4,551.85000	4.55185	4,419.410	22.33		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,757.18000		3.75718	3,483.73000	3.48373	3,757.180	22.33		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
R209	On 06/02/2014	Bond Future			8.80518		77.57841	8.75251	77.98987		21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,352.01000		4.35201	4,401.42000	4.40142	4,352.010	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,297.44000		6.29744	5,935.39000	5.93539	6,297.440	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,284.23000		4.28423	4,331.72000	4.33172	4,284.230	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,391.78000		6.39178	6,027.81000	6.02781	6,391.780	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,318.06000		4.31806	4,366.50000	4.36650	4,318.060	21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,344.48000		6.34448	5,981.46000	5.98146	6,344.480	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.88590		75.48398	8.83172	75.90096		20.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,548.13000		2.54813	2,688.59000	2.68859	2,548.130	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,095.03000		11.09503	10,818.51000	10.81851	11,095.030	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,503.12000		2.50312	2,641.81000	2.64181	2,503.120	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,231.20000		11.23120	10,952.91000	10.95291	11,231.200	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,525.56000		2.52556	2,665.13000	2.66513	2,525.560	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,162.98000		11.16298	10,885.57000	10.88557	11,162.980	19.89	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.37489		157.37489	155.45653	155.45653			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	15,615.11000		15.61511	17,533.47000	17.53347	15,615.110		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	15,625.11000		15.62511	17,543.47000	17.54347	15,625.110		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	15,635.11000	15.63511	17,553.47000	17.55347	15,635.110		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.53494	128.53494	128.53709	128.53709			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,455.06000	1.45506	1,452.91000	1.45291	1,455.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,465.06000	1.46506	1,462.91000	1.46291	1,465.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,475.06000	1.47506	1,472.91000	1.47291	1,475.060		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			129.50925	129.50925	128.51187	128.51187			627,083,788.50	4,842	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	8,480.75000	8.48075	9,478.13000	9.47813	8,480.750		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	8,490.75000	8.49075	9,488.13000	9.48813	8,490.750		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	8,500.75000	8.50075	9,498.13000	9.49813	8,500.750		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			8.45085	89.85835	8.43153	90.01677		18.26	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,243.33000	79.24333	79,401.75000	79.40175	79,243.330	18.90	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	18.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.54201	87.58939	8.52206	87.75006		19.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,299.15000	4.29915	4,250.00000	4.25000	4,299.150	19.58	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,914.42000	3.91442	3,704.60000	3.70460	3,914.420	19.58	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,339.77000	4.33977	4,290.83000	4.29083	4,339.770	19.59	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,875.18000	3.87518	3,665.57000	3.66557	3,875.180	19.59	0.00	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	4,380.57000		4.38057	4,331.85000	4.33185	4,380.570	19.60	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,836.24000		3.83624	3,626.85000	3.62685	3,836.240	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.62806		88.76635	8.60748	88.92929		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,093.94000		4.09394	3,947.66000	3.94766	4,093.940	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,663.09000		6.66309	6,353.87000	6.35387	6,663.090	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,027.49000		4.02749	3,880.74000	3.88074	4,027.490	18.81	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,761.89000		6.76189	6,452.20000	6.45220	6,761.890	18.81	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,060.64000		4.06064	3,914.12000	3.91412	4,060.640	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,712.36000		6.71236	6,402.90000	6.40290	6,712.360	18.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.71194		86.42984	8.69074	86.59497		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,494.30000		2.49430	2,552.58000	2.55258	2,494.300	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,277.35000		11.27735	11,170.50000	11.17050	11,277.350	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,449.97000		2.44997	2,507.54000	2.50754	2,449.970	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,412.30000		11.41230	11,304.74000	11.30474	11,412.300	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,472.07000		2.47207	2,529.99000	2.52999	2,472.070	17.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,344.70000		11.34470	11,237.49000	11.23749	11,344.700	17.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.73419		79.64355	8.67945	80.10314		21.60	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,195.65000		69.19565	69,655.24000	69.65524	69,195.650	22.34	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	22.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.82003		77.48305	8.76360	77.94911		23.15	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,295.89000		1.29589	1,293.50000	1.29350	1,295.890	22.74	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,505.93000		10.50593	10,037.48000	10.03748	10,505.930	22.74	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,315.05000		1.31505	1,312.61000	1.31261	1,315.050	22.75	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,426.14000		10.42614	9,957.64000	9.95764	10,426.140	22.75	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,276.92000		1.27692	1,274.58000	1.27458	1,276.920	22.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	10,586.11000		10.58611	10,117.71000	10.11771	10,586.110	22.74	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.81011		103.12180	8.75537	103.71134			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	11,442.75000		11.44275	10,853.21000	10.85321	11,442.750		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	11,313.20000		11.31320	10,723.66000	10.72366	11,313.200		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	11,183.90000		11.18390	10,594.36000	10.59436	11,183.900		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.89862		100.15579	8.84210	100.75372			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	12,365.37000		12.36537	11,767.44000	11.76744	12,365.370		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	12,236.04000		12.23604	11,638.11000	11.63811	12,236.040		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	12,106.97000		12.10697	11,509.04000	11.50904	12,106.970		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	416.72400		0.04167	419.06070	0.04191	416.724	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	338.72400		0.03387	341.06070	0.03411	338.724	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	369.37920		0.03694	371.74720	0.03717	369.379	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	391.37920		0.03914	393.74720	0.03937	391.379	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	327.78920		0.03278	330.17270	0.03302	327.789	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	449.78920		0.04498	452.17270	0.04522	449.789	13.73	0.00	0	0.00
Total for Derivatives :												3,142,216,904.34	94,698	2 150 762.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.05746			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.80000	106.48813	6.80000	106.46878			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.14375			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.28000	107.01073	8.28000	106.98714			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.70551			0.00	0	13,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.82637			0.00	0	7,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.90129	8.00000	47.89108			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.14500	97.40157	9.14500	97.37790			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.15000	103.66294	7.15000	103.64315			0.00	0	1,300,000.00
AB07	On 07/03/2014	Spot Bond	6.75500	104.14085	6.75500	104.12205			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.18958			0.00	0	400,000.00
AB09	On 03/05/2017	Spot Bond	8.58500	107.11993	8.58500	107.09546			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.13869			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	136.97351	0.60000	136.95403			0.00	0	13,800,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	129.58843	2.33000	258.72828			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67885			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70547			0.00	51,380,000	25,690,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87162			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.25289			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.26429			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.27177			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.41000	109.83811	7.41000	109.81640			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.44761			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.35500	104.95368	7.35500	104.93308			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05399			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07951			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.81935			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.86929			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.85711			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13613			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23521			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.45500	105.05090	6.45500	105.03258			0.00	0	400,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.74601			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64291			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.21991	5.05000	130.18588			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	3.00000	125.06550	3.00000	125.03963			0.00	0	300,000.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.63310	2.55000	116.61035			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	3.45000	102.99880	3.45000	102.97611			0.00	0	13,700,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.88500	118.94944	10.88500	118.91462			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.44398			0.00	0	400,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02325			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.02557			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10551			0.00	0	700,000.00
ABLS11	On 29/06/2019	Spot Bond	3.85000	109.73623	3.85000	109.71099			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.24396	100.00000	27.17797			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	161.61804	2.07000	161.58859			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.76452	2.76000	151.73406			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	163.49497	2.10000	163.46506			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.33000	160.36071	2.33000	160.33038			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.88125	70.67420	7.88125	70.65333			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.88125	70.67420	7.88125	70.65333			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.78761	84.61000	15.76112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	88.36000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20702			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.05000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	42.14474	100.00000	42.06479			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.82000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.34000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.06000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.81000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.52393			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.36786			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.10000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.89500	102.82942	6.89500	102.81038			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.94000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.67000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.72000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.24000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08569			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000	117.18753	6.94000	117.16582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	108.80000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46814			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.80000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.15000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000	93.26241	2.77000	98.75678			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89000	97.20409	2.89000	141.40860			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.93000	108.19459	2.93000	182.90995			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	112.41000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	83.46000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.20500	91.26643	9.20500	93.41030			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	99.05000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	89.84000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.85000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.10838			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	87.57000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.34500	88.11299	9.34500	88.14763			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18500	109.38764	8.18500	109.36380			0.00	0	700,000.00
ABS5	On 01/05/2015	Spot Bond	6.95000	103.68645	6.95000	103.66721			0.00	0	700,000.00
ABS6	On 01/06/2020	Spot Bond	8.73500	97.97131	8.73500	97.94843			0.00	0	500,000.00
ABS7	On 11/09/2026	Spot Bond	9.54500	97.17837	9.54500	97.15375			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.40000	107.48213	7.40000	107.46091			0.00	0	650,000.00
ABS11	On 11/06/2014	Spot Bond	1.30000	127.40458	1.30000	127.38403			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.28554	4.00000	124.25644			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.14000	131.64635	2.14000	262.83833			0.00	0	2,149,000.00
ABS13	On 31/01/2017	Spot Bond	0.54001	124.24895	0.54001	127.00228			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.10000	122.23278	2.10000	124.66518			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90557			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.56287	100.00000	29.49125			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71421			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.10000	108.56710	11.10000	108.53524			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07348			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.10256			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.51448			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21625			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21431			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.04439			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.49128	11.00000	57.47484			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.79536			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01845			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24019			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27872			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.24007			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.24813			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25168			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.21625			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.21625			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.23696			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.23364			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.23696			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.19554			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.18770			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.22905			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22566			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.11509			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22566			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.24336			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.25121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.25443			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.24800			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.20946			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23366			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.82616			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.12500	104.46547	9.12500	104.56191			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21439			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.27500	104.79073	7.27500	104.77004			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.17181			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.35322			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.11586			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.20802			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.47149	100.00000	4.46159			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	6.04042	100.00000	6.02713			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	76.41055			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.42195			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	150.46710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.24004			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.77659			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.77659			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.20802			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.66229			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.23193			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.22999			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.39126			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.56352			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.39135			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.02007			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.96497			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.34284			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.69858			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.11021			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	100.24103			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33288			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19848			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.23603			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.92583			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21017			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20465			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21536			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.23538			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22406			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21115			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21471			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.88760	10.23000	102.85970			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21811			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21277			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.29839			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54902			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19967			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.22000	102.95693	9.22000	102.93157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23435			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.63722	1.75000	107.73940			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21439			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21486			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22778			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.23575			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.21980			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21566			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.23416			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22619			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24370			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22778			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.23733			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.82187			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.23416			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22862			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.24222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.24641			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19054			0.00	4,000,000	2,000,000.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.19746			0.00	14,000,000	7,000,000.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21262			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.21748			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.24747			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.24307			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26118			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.22937			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25864			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25960			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26118			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.98635			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.24847			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.24847			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	113.05573			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	111.82914			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.21342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.21118			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.06810			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.72366			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.18160			0.00	0	3,000,000.00
ADCP02	On 10/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.32578			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.14646	100.00000	6.13157			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.73510			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.81980			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.87617			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.36672			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.52029			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.72496			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000	0.00000	101.19993			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.82000	98.17931	7.82000	98.15792			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000	0.00000	101.59044			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000	0.00000	101.87685			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.44000	103.16670	8.44000	103.14354			0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	8.98500	119.35998	8.98500	119.33133			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.35566	100.00000	46.24213			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.05000	112.57455	7.05000	112.55335			0.00	0	7,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.48143	100.00000	46.36760			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.47477	100.00000	13.44495			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14000	146.67685	3.14000	146.64590			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.55000	102.62605	4.55000	128.95744			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.30664			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09418			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.37652			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.39329			0.00	4,000,000	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.34485			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.08864			0.00	84,000,000	0.00
BAW11	On 01/10/2018	Spot Bond	8.69000	107.06215	8.69000	107.03727			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33719			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.39520			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	81.65602	100.00000	81.47812			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.06832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.12500	112.19956	7.12500	112.17810			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.99979			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26292			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.51000	102.79823	6.51000	102.78014			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.33500	103.81076	7.33500	103.79033			0.00	0	43,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.63500	107.03256	8.63500	107.00784			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.09964			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.78509	104.24245	10.78509	102.50835			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.72129	101.58670	10.72129	100.91727			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.76316	101.44424	10.76316	100.83675			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02571			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.80515	101.18314	10.80515	100.73666			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77461	100.11248	11.77461	100.04927			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02641			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02641			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.02648			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.03509	100.01817	11.03509	99.98797			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94995	102.71936	10.94995	100.79284			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.72129	101.58670	10.72129	100.91727			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.92791	101.50281	10.92791	100.93708			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.11701	94.27490	10.11701	100.45439			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02492			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02569			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02569			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02425			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	10.49788	100.12171	10.49788	100.05183			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41000	99.12557	11.41000	99.04423			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.16302	10.22500	96.35553			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01756			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.34091	12.22500	100.04987			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02530			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.09000	62.41869	11.09000	96.64816			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02452			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02517			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02517			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.02420			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01832			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.78509	104.09837	13.78509	102.46694			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09453	100.79381	15.09453	100.75227			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.00323	100.76591	14.00323	100.44136			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.03361			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.03361			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.03361			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.03490			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.86405	100.00000	8.84723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82650	100.00000	18.78088			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13423	100.00000	17.09272			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78771	100.00000	12.75673			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08033	100.00000	11.05349			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	61.46248	100.00000	61.34587			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.18143			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02660			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02728			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.57373	2.04000	167.78152			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90500	96.01712	7.90500	142.28145			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.90500	97.29721	7.90500	142.55477			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.29000	100.23215	8.29000	100.20990			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.23567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98034			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83021			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.97369			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06542			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.48546			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.22048			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	58.64874	100.00000	58.50666			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	100.55941	100.00000	100.29618			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.84000	99.07689	7.84000	99.05618		768,320,000,000.00	98,000,000	3,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.36732			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28414			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31322			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41011			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50698			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.77786			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08598			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.14605			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17179			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18037			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28329			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42044			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.43171	100.00000	6.41596			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.43171	100.00000	6.41596			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.24217			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.26304			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.26873			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.23500	104.38057	8.23500	104.35769			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28579			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31598			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.58000	107.87640	6.58000	107.85711			0.00	0	500,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.98391			0.00	3,690,000	1,845,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.53612			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.08734			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.39104			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.64455			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.02030	100.00000	7.00329			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	100.77496			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.64683			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.68419			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.75205			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.03362			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000	0.00000	101.50018			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.23375			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.05935	100.00000	10.03499			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.15500	109.46453	7.15500	109.44362			0.00	0	800,000.00
CBL08	On 02/11/2016	Spot Bond		9.28500	115.87130	9.28500	115.84272			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000	0.00000	101.79085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.20775			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98500	105.40972	8.98500	105.38455			0.00	0	7,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.00000	104.86377	11.00000	104.83326			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.60751			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.25000	106.04713	11.25000	106.01508			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.11938			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.17500	102.00832	9.17500	101.98346			0.00	0	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.05086			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.69000	101.23313	11.69000	101.20137			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.15798			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.47156			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.03716			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.91500	76.76986	9.91500	94.38178			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.73500	118.17185	9.73500	118.14117			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.58500	114.22885	9.58500	114.19964			0.00	0	25,600,000.00
CCT03	On 15/03/2025	Spot Bond	9.02500	118.54157	9.02500	118.51313			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.62341			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500	104.31393	11.53500	104.28215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.10380			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.13044			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.55144			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.93749			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.59358			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70989			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.47280			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.45658			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.21755			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20621			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.54225			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.79564			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.75894			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78757			0.00	27,860,910	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.22887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	10.66000	104.67002	10.66000	104.64015			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.24000	103.22896	8.24000	103.20607			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09677			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29853			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.62405			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.62405			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03489			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.91497	100.00000	20.86430			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.74520	100.00000	20.69494			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.24009			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.82247	100.00000	66.66059			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	67.28251	100.00000	67.11773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.82555			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34997			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.05362	10.11000	100.02681			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34997			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.89468			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.52608			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.52235			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.98924	2.76000	112.65440			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.54360	3.14000	112.64394			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.78410	8.25000	102.76153			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34997			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34997			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.59828	3.10000	112.23855			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.35141	2.40000	112.00503			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.34748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32758			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.83416			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.83173			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00000	103.25046	8.00000	103.22834			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.84478			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.84721			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.35023			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.36169			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05000	103.42115	8.05000	103.39885			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.05000	103.42115	8.05000	103.39885			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	8.10000	102.26849	8.10000	102.24630			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.24656			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.27428			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.33806			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.33806			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	61.12986	100.17539	60.98154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.37826			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.89139			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.25042			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.70631			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.75591			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.30997	9.35000	103.28389			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.30997	9.35000	103.28389			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.65249			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.65444			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.19810			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.31555			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.17396			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.10597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10597			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10889			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11360			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11360			0.00	0	7,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11360			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11360			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11360			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11440			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.02000	105.34150	9.02000	105.31625			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.29065			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74150			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23088			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23088			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20380			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28370			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.10328			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33191			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22300			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22885			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.75111			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.86493			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.79893			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22820			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.31021			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47540			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19521			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01766			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21661			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25324			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25324			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25324			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25324			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.01455			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.63491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13212			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13212			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13051			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02075			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13051			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83859			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.26495			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02079			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02079			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02162			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.31825	100.00000	6.30295			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.25642			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.04057			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.48500	95.31724	10.48500	95.69420			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.00500	94.70387	11.00500	97.28573			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02057			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.26499			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.01421			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33964			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.35732			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.75830	8.80500	101.48608			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.22937			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59048			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24116			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.26435			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.82705			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15499			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15499			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15499			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25661			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18329			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	26.95148	100.00000	26.89117			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	26.95148	100.00000	26.89117			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.08889	7.01000	36.70123			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	145.29585			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00068			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00068	100.00000	0.00068			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.29000	100.23215	8.29000	127.55372			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.90500	32.38554	7.90500	142.28145			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.90500	32.77261	7.90500	142.55477			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.91767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.78016			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.84387			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.84387			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.24975			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23171			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23532			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.69645			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23416			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33964			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.21055			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55000	112.73843	8.55000	109.31876			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.63500	102.11540	8.63500	102.09182			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.82500	115.78716	9.82500	115.75683			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.00000	106.81394	8.00000	106.79106			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.41500	110.33112	9.41500	110.30354			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.79500	97.99686	9.79500	97.97125			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.63500	99.29977	10.63500	99.27167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.63500	92.01308	10.63500	91.98703			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.62677			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.65937			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53426			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.09321			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.56522			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.28068			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.27500	93.03487	12.27500	91.21620			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.36013	100.00000	11.32466			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.04218			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91000	97.50477	7.91000	98.48545			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92493			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.97474			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.97334			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.97595			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.00000	103.97318	7.00000	103.95344			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80000	122.32063	6.80000	122.29828			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.08500	110.67092	8.08500	110.64670			485,100,000.00	60,000	52,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	8.46500	113.44605	8.46500	113.42007			151,321,178,035.00	17,876,099	100,500,000.00
E170	On 01/08/2020	Spot Bond	7.74500	136.56895	7.74500	136.54028			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.69043			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.77477			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.83969			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.88257			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.57121			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	105.99980	0.00010	130.36736			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	112.62250	2.32000	111.22462			0.00	0	21,000,000.00
EL29	On 19/11/2029	Spot Bond	2.37000	98.28625	2.37000	98.26758			436,080,000,000.00	184,000,000	186,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.26500	111.14531	9.26500	111.11750			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.16500	111.74178	9.16500	111.71457			0.00	0	10,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.68500	104.02897	9.68500	104.00225			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.20000	93.26101	10.20000	96.16531			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77069			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.89701			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.00626	100.00000	53.87543			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	90.34190	100.00000	90.12473			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	86.00731	100.00000	85.81050			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.32189	3.00000	127.29556			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96000	103.49663	10.96000	103.46663			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.47020			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.46101			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.85943			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.61000	83.83945	9.61000	98.37425			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.96129			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.88016			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.85539			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.98000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.94813			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78015			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.81144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.83649			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78391			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.78726			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.82443			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.44000	105.23458	6.44000	105.21636			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.39000	109.25020	7.39000	109.22855			443,400,000.00	60,000	253,020,000.00
ES23	On 25/01/2023	Spot Bond	8.00500	117.53632	8.00500	117.51085			592,370,000.00	74,000	247,038,000.00
ES26	On 02/04/2026	Spot Bond	8.47000	97.17513	8.47000	97.15311			847,000,000.00	100,000	57,090,000.00
ES33	On 15/09/2033	Spot Bond	9.21000	86.66619	9.16000	87.04605			1,197,300,000,000.00	130,000,000	922,060,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.72440			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.38482			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.10833			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.98453			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.29726			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.89536	100.00000	11.86655			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.57577	100.00000	11.54773			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.90595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93855			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.04279			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10138			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.05000	104.88007	7.05000	104.86032			0.00	0	8,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.09000	97.77454	9.09000	97.75079			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34976			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34969			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.33114			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.73242			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.89000	104.86815	10.89000	104.83777			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.57123			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	76.74709	100.00000	76.56852			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.37784			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	122.92458	2.20000	123.72617			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	131.31882	2.17000	262.18419			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.87000	97.43831	2.87000	141.74939			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.82000	109.97612	2.82000	185.92228			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21000	116.60045	7.21000	116.57802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.71855	100.00000	31.64874			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.71855	100.00000	31.64874			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.12100	56.06528	8.12100	55.33757			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50400	35.77923	9.50400	34.87499			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.53753	9.74000	33.63103			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.49811	100.00000	81.31899			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.74562			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.15296			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.39988			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24842			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11935			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11935			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.72796			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.09938			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28209			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.36619			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26662			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.30548			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.36053			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26118			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32124			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34794			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24752			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.46831			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38518			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25642			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.21636	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.30421			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36424			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.27450			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29349			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.34575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.32029			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36110			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.38361			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.34480			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33382			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29822			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29253			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36924			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36455			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.35171			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36987			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.31241			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.97009	100.09221	10.94349			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23001			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.38767			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.28051			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02473			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30218			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.26009			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.26334			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23786			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.24212			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.32596			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01553			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34211			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01553			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.32972			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23733			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.84625	13.22500	106.43627			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22204			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01500			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.01500			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.34332			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23384			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.72500	86.57662	3.72500	89.73143			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24529			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24529			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.88558			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02057			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.43210			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52587			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.51665			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.26098			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25944			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.47035			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.59012			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.21921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28648			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	120.43393	3.44000	112.73196			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26458			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26748			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	109.86945	3.42000	112.90014			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.88010	98.93976	0.88010	118.36624			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	106.75290	3.44000	112.73196			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.86001	106.39385	1.86001	121.43464			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.93010	106.92930	1.93010	123.27850			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46430			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.87600	100.00000	20.82543			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.46516			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.40463			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.78958	4.73000	110.76149			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.41216			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22717			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.26268			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31029			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.29808			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22849			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37449			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22820			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.50126			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.43769			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.16136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.09568	100.00000	8.07607			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82961			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.53500	102.47270	10.53500	101.61083			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77815			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.34500	102.78615	7.34500	101.91921			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56604			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.04337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21784			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.43198			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.56631			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.00000	138.90291	4.00000	138.87048			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.71727			0.00	0	9,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	103.22518			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.81610			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	104.01218			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.96979			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.26716			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.26312			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000	125.89797	2.68000	251.35775			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000	131.20986	2.18000	261.96657			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000	123.64310	2.90000	246.85439			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	102.53885	2.57000	120.32166			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.19921			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17000	120.23759	2.17000	120.21531			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000	0.00000	99.89132			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.30917			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000	0.00000	101.08370			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.14843			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.03000	88.51181	3.03000	88.49332			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.86655	100.00000	0.86444			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.26445	104.97509	13.23090			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000	0.00000	100.98320			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.24412	101.07593	17.20195			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.62959	100.44759	9.60616			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.29994			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.71908	100.76967	15.68074			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	101.12624			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.04111			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.37955			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.97450			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.65000	96.76093	2.65000	96.74180			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.03096			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.28736			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01393			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000	96.27693	2.44000	102.11192			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.07667			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000	95.92177	2.47000	101.80163			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.73999			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.35103			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000	129.01653	2.38000	326.45464			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26767			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	100.00000	50.57659	100.00000	50.41868			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.92000	105.70949	5.92000	105.69273			0.00	0	900,000.00
FRX15	On 14/03/2015	Spot Bond	6.25000	106.59299	6.25000	106.57517			0.00	0	7,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.27000	104.42600	7.27000	104.40573			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.75500	105.14957	7.75500	105.12784			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.93000	112.33406	7.93000	112.31019			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57500	103.23228	8.57500	103.20873		85,750,000,000.00	10,000,000	5,000,000.00	
FRX23	On 28/02/2023	Spot Bond	9.50500	91.12728	9.50500	91.65470		25,188,250,000.00	2,650,000	60,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.53500	109.01317	9.53500	108.98543			8,581,500,000.00	900,000	20,400,000.00
FRX31	On 21/02/2031	Spot Bond	10.24000	97.45589	10.24000	97.42901			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.07500	82.03480	10.07500	82.01278			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78023			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.67291			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.85587			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98500	103.69581	8.98500	103.67092			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92084			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.89696			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.89810			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.65317			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.85575			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.78363			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.56646			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.47975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.34031			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.74881			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.15361			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18133			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.23492			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.03091	100.00000	3.02421			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.30141			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.39371			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	100.40150			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.58440			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41042			0.00	38,000,000	19,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.25535			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.58090			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.37896			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.07904			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.15696			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33393			0.00	6,000,000	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.34640			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.10154			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.10668			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88826			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.17757			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.17757			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	105.65840	100.00000	105.38181			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.33855			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.37891			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803	103.96001	7.58803	101.33677			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.24102			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.38907			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.44962			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.94117	104.01762	7.94117	117.06290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.32295			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.48001			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.54052			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197	104.09790	8.39197	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.61358			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.60123			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.65159			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	101.75270			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	102.15639			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45123			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.61294			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.67675			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.89500	114.02140	7.89500	113.99701			0.00	0	32,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000	133.74367	1.95000	267.02710			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000	136.84696	1.93000	267.47267			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.13500	104.96328	9.13500	104.93738			0.00	0	12,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.13000	105.02720	9.13000	105.00130			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	110.13380	1.83000	108.65903			1,229,610,000,000.00	723,300,000	790,173,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	2.40000	103.98223	2.50000	102.05897			1,522,929,600,000.00	634,554,000	709,155,000.00
I2050	On 31/12/2050	Spot Bond	2.52000	105.32532	2.62500	102.67306			954,928,800,000.00	378,940,000	276,344,300.00
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	7.10000	108.25625	7.10000	108.23572			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75923			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.57784			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.37063			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77589			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.80000	103.91125	6.80000	103.89237			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.60000	107.40730	7.60000	107.38553			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.33500	109.29157	8.33500	109.26733			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.73000	102.99730	6.73000	102.97868			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.21629			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73569			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.85000	109.83079	3.85000	109.80540			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.42000	105.40374	7.42000	105.38252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.00981		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.07513		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.70001	106.15529	0.70001	126.31163		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.17000	105.67838	2.17000	124.00703		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.99999		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.40478		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.03500	105.01700	8.03500	104.99440		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.42585		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03212		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.82105		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.52000	98.02166	8.52000	97.99932		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.98500	94.94425	8.98500	94.92121		0.00	0	100,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49006		0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.13500	84.97315	8.13500	98.70414		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00199	100.00000	0.00199		0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.01713	5.00000	101.00350		0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.01713	5.00000	101.00350		0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.10921	5.00000	102.09528		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.01713	5.00000	101.00350			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.20178	4.00000	101.19089			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.95023			0.00	0	55,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89397			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02346			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.10000	111.26851	9.10000	111.24146			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.01917			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.01917			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96135			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.63698	100.00000	7.61848			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.07119			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.67835			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.46844			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.10000	102.32774	9.10000	102.30300			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56380			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.74722			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.94214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.31088			0.00	920,000	3,560,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.20941	100.00000	4.19535			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	99.19287	5.40000	99.17831			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	99.09108	5.40000	99.07655			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	98.87794	5.45000	98.79043			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	98.76129	5.45000	98.67398			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	95.01188	5.25000	99.92813			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	99.71315	5.25000	99.62742			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000	99.50412	5.35000	99.41712			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.40263	5.35000	99.31581			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.30135	5.35000	99.21471			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	98.98023	5.45000	98.89254			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000	98.67398	5.45000	98.58683			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.95207			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02177			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.78509	103.11225	10.78509	101.83099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	10.78509	100.60459	10.78509	100.33641			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16982			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.57541			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16649			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.60313	6.50000	101.58537			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25324			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.06493			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.51383			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.88502	100.00000	22.82958			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.64641	100.00000	14.61093			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.64871			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.64871			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.75614			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.86379			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.40994			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.50723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.53612			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.36512			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.36781			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.31415			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.20081			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.18629			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.24898			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.18171			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.26733			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.50723			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31212			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.17353			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	100.00000	68.94884	100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06473			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06473			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.45562			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.82375	100.00000	61.67399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.02425			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.97748			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.58334			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.39990			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43183			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45316			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.11000	104.13364	8.11000	104.11102			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.80500	103.92434	6.80500	103.90545			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58546			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58500	106.72261	8.58500	106.69823			0.00	0	13,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.94826			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.82504			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17343			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28000	104.35146	8.28000	104.32834			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.55074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.55856			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	97.37145	3.26000	114.25595		9,780,000,000.00	3,000,000	3,000,000.00	
IV019	On 31/03/2028	Spot Bond	4.05000	91.73118	4.05000	123.19371		0.00	0	0.00	
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.53224		0.00	0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99961		0.00	0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.81944		0.00	0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.71267		0.00	0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.41878		0.00	0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.03330		0.00	0	0.00	
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.17268		0.00	0	0.00	
IV030	On 31/01/2025	Spot Bond	3.83000	88.04941	3.83000	88.79777		0.00	0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.83000	87.97601	3.83000	94.70248		0.00	0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.46117		0.00	0	0.00	
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.65452		0.00	0	0.00	
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.32624		0.00	0	0.00	
IV08	On 30/04/2018	Spot Bond	11.59000	110.10739	11.59000	110.07368		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.53198		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	4.05000	90.75768	4.05000	123.19371			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IVA328	On 11/07/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.17144	5.35000	99.08502			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.64492	5.45000	98.55782			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.94548			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.97782			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.17308			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.18196			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.10326			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96741			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24969			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.02382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.98035			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83962			0.00	2,000,000	2,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.74819			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71786			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80106			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.57593			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.95198			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00565			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	89.75610	100.00000	89.53771			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.04701	100.00000	59.89995			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.75954	100.00000	56.62204			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	56.78016	100.00000	56.60289			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.20284			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.55736	100.00000	9.53421			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.99049	100.00000	30.91459			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45301			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.53421	100.00000	9.51111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.53391			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	38.65084	100.00000	38.53017			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.61478			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000	0.00000	101.40867			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.28500	145.58841	8.28500	145.55630			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.59871			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.69171			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.68500	99.50320	8.68500	99.47983			0.00	0	1,900,000.00
LGL03	On 03/04/2018	Spot Bond		8.73500	66.61609	8.73500	97.67141			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond		8.00000	100.87777	8.00000	100.85627			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.52527			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.35000	99.21552	11.35000	99.18560			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.57616			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.95193			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.86678			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.86723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.67091			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.41652			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.00343			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.47440			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.95600			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.90270			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31888			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.36871			0.00	0	6,500,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.28688			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.39146			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.05697			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26147			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.25148			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.19619	100.00000	64.03896			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	61.11512	100.00000	60.96707			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.11307	100.00000	64.95359			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.73208	100.00000	34.64794			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.97191	100.00000	29.89930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.82220	100.00000	8.80083				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.53858	100.00000	21.48640				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	20,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.44000	104.58314	8.44000	104.55951				0.00	0	100,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.37452				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31822				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.34635				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.50475				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.51640				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57464				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.28584				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.45441				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82000	104.24501	7.82000	104.22316				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.51000	103.53842	8.51000	103.51459				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.24000	104.41426	9.24000	104.38821				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.09500	104.76695	6.09500	104.74977				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	100.20131			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.20942			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.33500	104.63638	9.33500	104.61015			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000	105.02403	7.25000	105.00371			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59441			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.74500	100.90835	8.74500	100.88476			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.56836			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.44500	100.88301	8.44500	100.86021			0.00	0	2,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.57500	108.34545	6.57500	108.32609			0.00	0	138,740,000.00
MTN03	On 13/07/2015	Spot Bond	7.30000	108.23525	7.30000	108.21381			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.39000	110.62417	8.39000	110.59905			0.00	0	1,100,000.00
MTN05	On 28/10/2013	Spot Bond	5.71000	102.03247	5.71000	102.01680			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.90127			0.00	1,800,000	900,000.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.66150			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.59403	100.00000	6.57804			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17469	100.00000	0.17427			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.90400	100.00000	6.88727			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.98854	100.00000	6.97161			0.00	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	6.42309	100.89771	6.40740	0.00	0	0.00	0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.50830	100.61875	6.49244	0.00	0	0.00	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	0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.78897	0.00	0	0.00	0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.79694	0.00	0	0.00	0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.81691	0.00	0	0.00	0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.83032	0.00	0	0.00	0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.84494	0.00	0	0.00	0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.85823	0.00	0	0.00	0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.86473	0.00	0	0.00	0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.94481	0.00	0	0.00	0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.03795	0.00	0	0.00	0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17469	100.00000	0.17427	0.00	0	0.00	0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17469	100.00000	0.17427	0.00	0	0.00	0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.64500	98.55430	8.64500	98.53163	0.00	0	0.00	0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.58795	0.00	66,000,000	16,500,000.00	0.00	66,000,000	16,500,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.49554	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
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.87814			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.58174			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.10478			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.63548			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.90000	110.46910	6.90000	110.44874		13,800,000,000.00	2,000,000		6,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68440			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.69000	116.27289	8.69000	116.24601			0.00	0	1,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.46000	32.42614	10.46000	32.41731			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.35000	105.81504	7.35000	105.79418			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.39909			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.47975			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.59000	103.54102	6.59000	103.52277			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.52416			0.00	5,600,000	21,400,000.00
NBK9A	On 23/03/2016	Spot Bond	7.55000	106.95364	7.55000	106.93210			0.00	0	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14088			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	100.70324			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.07670			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.88773			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.53408			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.55394			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	83.72010			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.52239			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.26633			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.38684			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.19915			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59176			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	79.74557			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.56345			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72893			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48408			0.00	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	99.98268			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.92280			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21991			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20696			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.87299			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19901			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19519			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.19503			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.05000	108.01163	8.05000	107.98848			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.35500	103.71788	5.35500	103.70285			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.35500	105.02784	6.35500	105.00969			0.00	0	750,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91292			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.83500	114.29232	11.83500	114.25661			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.34186			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65891			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	157.64078	2.19000	157.61156			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.38500	109.18603	8.38500	109.16125			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29942			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.29942			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.01500	108.21757	9.01500	108.38345			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71768			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.12963			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.67992			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.67317			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.70104			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.21500	108.19738	9.21500	109.73052			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.72892			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.70108			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.71774			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.41500	108.17758	9.41500	108.33721			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.77344			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74005			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.72886			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.93982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.87214			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.75111			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500	135.09135	3.92500	135.06000			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.55000	105.65646	6.55000	105.63796			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.18000	118.59553	8.18000	118.56956			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.49500	125.95789	8.49500	125.92941			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	164.43238	2.08500	164.40238			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.96500	128.24156	8.96500	128.21083			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.37272			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.33587			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.49475			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.12037			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.05192			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.01153			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14874			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.73740			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.95190			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.72898	100.00000	16.68845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.40933	100.00000	22.35445	0.00	0	0.00	0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	22.46149	100.00000	22.40648	0.00	0	0.00	0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	22.49279	100.00000	22.43770	0.00	0	0.00	0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.24385	100.00000	23.18692	0.00	0	0.00	0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	24.07836	100.00000	24.01939	0.00	0	0.00	0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.29409	100.00000	29.22234	0.00	0	0.00	0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.33000	107.11795	6.33000	107.09971	0.00	0	2,000,000.00	0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.42075	100.00000	6.40519	0.00	0	0.00	0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.68000	0.00	0	0.00	0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.30667	100.00000	32.22754	0.00	0	0.00	0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828	0.00	0	0.00	0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.18962	0.00	0	0.00	0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.30401	0.00	0	0.00	0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	93.28660	100.00000	93.06181	0.00	0	0.00	0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77177	0.00	0	0.00	0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.58192	0.00	0	0.00	0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.06564	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
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82859			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22714			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.22303			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.39591			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25154			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.23648			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.22789			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24739			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26593			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24769			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.23686			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.28182			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26075			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.24732			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.64152			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.69432			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.71808			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.77087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.99775			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	102.05048			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.85359			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.24922			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.10000	112.45764	6.10000	112.43929			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.97500	93.17285	5.97500	93.15794			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70500	38.96302	7.70500	38.95497			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	6.08000	119.08434	6.10000	119.02033		73,659,754,496,000.00	,115,091,200	7,757,388,000.00	
R158	On 15/09/2015	Spot Bond	6.10000	119.03975	6.10000	112.43929			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.00000	87.79874	6.00000	87.78464			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.10000	125.23801	6.10000	125.21756			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.93000	82.93901	5.93000	82.92584			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.30500	104.55929	5.30500	104.54416			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.89000	121.75069	7.88500	121.77200		105,101,734,268,520.00	320,878,868	2,752,837,000.00	
R187P	On 21/12/2026	Spot Bond	7.62500	36.50270	7.62500	36.49524			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.54500	34.25062	7.54500	34.24369			0.00	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 07/12/2023	Spot Bond	1.62000	274.54092	1.68000	273.11816		33,506,636,580.00	20,683,109	147,513,720.00
R201		On 21/12/2014	Spot Bond	5.59000	104.67592	5.60500	104.63864		18,765,630,000.00	3,357,000	763,105,000.00
R202		On 07/12/2033	Spot Bond	2.27000	201.97527	2.33000	200.10993		215,202,356,000.00	94,802,800	1,552,278,000.00
R2023		On 28/02/2023	Spot Bond	7.56500	103.86871	7.59500	103.64327		39,053,925,489,730.00	162,448,842	5,535,111,000.00
R203		On 15/09/2017	Spot Bond	6.84500	107.50474	6.88500	107.33670		25,211,209,665,000.00	683,157,000	7,793,596,000.00
R204		On 21/12/2018	Spot Bond	7.05500	104.48409	7.09000	104.30384		14,397,526,525,000.00	040,755,000	7,046,697,635.00
R2048		On 28/02/2048	Spot Bond	8.72500	103.22344	8.72500	103.19948		11,859,978,371,450.00	359,309,842	3,517,330,000.00
R205		On 31/03/2014	Spot Bond	100.00000	54.30209	100.00000	54.17054		0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.30000	104.63999	5.31000	104.61959		58,856,500,000.00	11,105,000	2,139,200,000.00
R207		On 15/01/2020	Spot Bond	7.31500	103.04775	7.33500	102.92511		32,293,720,690,000.00	414,726,000	4,467,299,105.00
R208		On 31/03/2021	Spot Bond	7.39500	97.96702	7.41500	97.83399		67,147,923,705,000.00	080,179,000	0,749,558,860.00
R209		On 31/03/2036	Spot Bond	8.61000	78.20848	8.56000	78.59574		40,150,576,989,600.00	663,249,360	1,394,412,342.00
R210		On 31/03/2028	Spot Bond	2.05000	156.61300	2.15000	154.68184		1,165,237,015,000.00	568,408,300	473,651,038.00
R211		On 31/01/2017	Spot Bond	0.00000	117.62061	0.00010	129.36595		0.00	3,461,000	80,526,000.00
R212		On 31/01/2022	Spot Bond	1.50000	130.49530	1.60000	129.48430		211,280,922,000.00	140,853,948	1,027,203,763.00
R213		On 28/02/2031	Spot Bond	8.42000	89.42746	8.40000	89.57247		15,923,592,460,000.00	891,163,000	5,637,520,000.00
R214		On 28/02/2041	Spot Bond	8.65000	79.72608	8.65000	79.70774		6,489,861,450,000.00	750,273,000	8,103,840,000.00
R224C		On 15/09/2013	Spot Bond	5.36500	98.92400	5.36500	98.90962		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	5.46500	96.29052	5.46500	96.27642			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.57500	93.60894	5.57500	93.59495			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.16000	90.19415	6.16000	90.17928			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.00000	87.79874	6.00000	87.78464			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.92000	85.42055	5.92000	85.40701			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.93000	82.93901	5.93000	82.92584			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.64000	97.42572	5.64000	97.41105			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.66000	94.74473	5.66000	94.73028			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.61000	92.20301	5.61000	92.18907			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.07000	88.90217	6.07000	88.88765			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.94000	86.55256	5.94000	86.53872			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.92000	84.10456	5.92000	84.09115			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.98000	81.52177	5.98000	81.50865			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86000	76.52234	6.86000	76.50824			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91000	73.82508	6.91000	73.81138			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.09500	70.72885	7.09500	70.71538			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.07500	68.37787	7.07500	68.36489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.05500	66.11782	7.05500	66.10530			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.04500	63.90489	7.04500	63.89281			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.29500	60.70111	7.29500	60.68923			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.27500	58.64940	7.27500	58.63795			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.33500	56.33052	7.33500	56.31943			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.30500	54.47100	7.30500	54.46032			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.27500	52.68813	7.27500	52.67785			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.24500	50.97839	7.24500	50.96848			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.20500	49.38592	7.20500	49.37637			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.16500	47.86171	7.16500	47.85251			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.82500	43.09248	7.82500	43.08345			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.78500	41.65345	7.78500	41.64476			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.74500	40.27801	7.74500	40.26965			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.70500	38.96302	7.70500	38.95497			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.66500	37.70552	7.66500	37.69777			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.62500	36.50270	7.62500	36.49524			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.58500	35.35191	7.58500	35.34472			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.54500	34.25062	7.54500	34.24369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.37818			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.53411			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.88981			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.77178			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.93988			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.10980	100.00000	12.08046			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46384			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38611			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.39914			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.46035			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.37842			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.06715			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.38466			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14310			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	87.36657	100.00000	87.16386			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.12547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.38003			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.37689			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77627			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.96994			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.59756			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.06817			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.23008			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.70290			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.52203			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	101.98985			0.00	20,000,000	10,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02843			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.94377			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.73165			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.73165			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.56087			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80867			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.40537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.84507			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.06761			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.08446			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57541			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.43912			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.66867	12.35000	107.63303			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.47528			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.93576			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.14716	100.00000	13.11530			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.14716	100.00000	13.11530			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.44205			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.68533			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.27965	100.00000	56.14331			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.80084			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.34624	5.25000	102.33159			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.00074	100.00000	0.99834			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.80487	100.00000	6.78821			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.03242	100.00000	10.00811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.85079	100.00000	11.76298			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.79468			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.60006			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.71500	108.96091	8.71500	108.93551			0.00	0	500,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.89262			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40000	111.25351	7.40000	111.23155			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.78239			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.93500	103.42622	8.93500	103.40153		35,740,000,000.00		4,000,000	17,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.37066			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.27821			0.00	0	5,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.25500			0.00	8,000,000	59,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.41666			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.38868			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.40000	104.90138	7.40000	104.88068			0.00	0	11,900,000.00
SBK9	On 10/04/2018	Spot Bond	8.69000	100.79256	8.69000	100.76914			0.00	0	4,800,000.00
SBK11	On 09/04/2014	Spot Bond	1.60000	132.50742	1.60000	132.48499			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	165.79533			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.56000	115.84532	7.56000	115.82197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.42000	116.14658	7.42000	116.12359			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000	116.29760	7.35000	116.27480			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28500	102.32380	8.28500	102.30123			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500	115.98506	7.49500	115.96188			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000	116.06040	7.46000	116.03731			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24967			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.36482			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.18290			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98185			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98012			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	93.11846	100.00000	92.88681			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93500	105.87388	7.93500	105.85149			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95034			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.74663			0.00	0	3,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.14608			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.77300	100.00000	1.76908			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.15154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.06500	106.50591	9.06500	106.48012			0.00	0	1,500,000.00
SBS20	On 15/05/2026	Spot Bond	9.53500	105.08733	9.53500	105.06073			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.96435			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.20217			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.03316			0.00	14,000,000	7,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.71907			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.58000	102.26783	8.58000	102.24449			0.00	0	2,400,000.00
SBS3	On 25/05/2026	Spot Bond	8.58500	97.88720	8.58500	97.86485			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.11500	98.13285	9.11500	98.10909			0.00	0	500,000.00
SBS9	On 07/07/2016	Spot Bond	7.28000	110.89191	7.28000	110.87000			0.00	0	0.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.87777	0.70000	122.83986		700,000,000.00		1,000,000	2,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000	130.88363	2.21000	261.31504			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.40462	0.70001	126.31163			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	105.90000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.74289	100.00000	100.00000	5.72898			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.46574	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.45757	1.27001	123.88687				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.60313	6.50000	101.58537				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25590				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.07039				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25946				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.98500	99.32010	8.98500	99.29626				0.00	0	600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13970				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.85896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.19823			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.17886			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	100.00000	37.35423	100.00000	36.99774		51,800,000,000,000.00	518,000,000	400,000,000.00	
SLI1	On 15/08/2013	Spot Bond	5.27000	104.12355	5.27000	104.10861			0.00	0	40,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.40000	109.79717	7.40000	109.77513			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.33500	102.14960	8.33500	102.12694			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89301			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.75231			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.93280			0.00	25,000,000	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.75808			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.18500	103.88986	8.18500	103.86708			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.68615			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34607			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.40299			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.09500	96.53863	9.09500	96.51518			0.00	0	34,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.56572			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11923			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.31272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.02300	89.24324	9.02300	89.22172			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.08500	88.93089	9.08500	88.90930			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.85000	102.89234	6.85000	102.87341			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.59500	96.76163	8.59500	96.73914			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26940			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.06500	103.09472	8.06500	103.07257			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.00000	117.05673	7.00000	117.03485			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000	100.31025	2.58000	100.67300			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.04000	100.00162	8.04000	100.06176			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29399			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.29501			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.19233			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.16297			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.00159			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.87538			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.68252			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59098			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.79838			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.94966			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.65445			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61071			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.50841			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.39505			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.38098			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.35181			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.36519			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.30634			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66000	115.16933	6.66000	115.14871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.44500	106.47300	8.44500	106.44894			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	54.31188	100.00000	54.19035			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.40731	100.00000	43.30100			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.51607	100.00000	15.47849			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.52000	103.33275	6.52000	103.31474			0.00	0	62,600.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.23360			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.61918			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00177			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.50547			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.25802			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.05096			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.35000	107.38953	7.35000	107.36811			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.42132			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.73642			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.78095			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.32561			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.36647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.58481	7.83000	103.56283			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.30313			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35421			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.19709			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.30313			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.35421			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.25351	7.16000	103.23967			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.45429			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44612			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.64208			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61556			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.41614			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.32462			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36678			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.96406	101.06155	6.94684			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.29496			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.55609			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.47879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.56045			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.42428			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30737			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.33605			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35653			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.33605			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.35653			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.36678			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32376			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35653			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46918			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.46918			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46918			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.63298			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.67392			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62274			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.44079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.49186			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.47143			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12652			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.05000	108.49350	8.05000	108.47011			0.00	0	900,000.00
TL20	On 22/02/2020	Spot Bond	7.51000	94.42740	7.51000	94.38415			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82500	106.42298	7.82500	106.40079		295,002,500,000.00	37,700,000	1,015,800,000.00	
TN20	On 17/09/2020	Spot Bond	8.40500	114.20986	8.40500	114.18430		507,577,950,000.00	60,390,000	278,100,000.00	
TN23	On 06/11/2023	Spot Bond	8.61000	116.47660	8.61000	116.44993		430,904,670,000.00	50,047,000	115,225,000.00	
TN25	On 19/08/2025	Spot Bond	8.87500	108.08276	8.87500	108.05683		976,250,000,000.00	110,000,000	214,000,000.00	
TN27	On 14/11/2027	Spot Bond	8.94000	100.87001	8.94000	100.84603		0.00	0	4,050,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.06052		0.00	0	0.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.10930		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.86015		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.88500		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.88752		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.00994		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.26366		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.95268		0.00	0	15,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000	0.00000	99.95069			0.00	0	5,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000	0.00000	99.94948			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08034	10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.07835	9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.07776	100.00000	10.05177			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.47057			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000	0.00000	96.76717			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.45071			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.75299			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000	0.00000	98.26976			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000	0.00000	95.66163			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000	0.00000	98.08739			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000	0.00000	95.45216			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000	0.00000	95.15562			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000	0.00000	97.37455			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond		0.00000	100.00000	0.00000	101.28384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.22548			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.19630			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.13795			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.12336			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09418			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.03971			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.08364			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.80240			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71486			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.68568			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.61274			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58714			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.25856			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82897			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.09829			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.71755			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.81500	113.89639	8.81500	113.86970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	102.02322			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.50010			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87213			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.22500	106.33604	9.22500	106.30998			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	92.91885	100.00000	92.68886			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	92.47660	100.00000	92.25849			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	93.05583	100.00000	92.82549			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.05981			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.05848			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.97091			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00669			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.00826			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.06607			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.06829			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51273			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.42000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46000	116.92072	6.46000	116.90053			0.00	0	92,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.31000	246.56872	0.31000	246.53557			0.00	0	54,510,700.00
WSP1	On 28/05/2015	Spot Bond	6.50000	105.27544	6.50000	105.25714			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.39000	106.24030	7.39000	106.21935			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.64500	107.20834	7.64500	107.18648			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.96000	106.30876	7.96000	106.28621			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.95500	106.91121	7.95500	106.88854			0.00	0	14,000,001.00
Z006	On 31/08/2013	Spot Bond	5.58000	99.10609	5.58000	99.09108			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.64000	97.73470	5.64000	97.71994			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.05000	88.80564	6.05000	88.79125			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.63000	95.95773	5.63000	95.94318			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.64000	94.63281	5.64000	94.61850			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000	87.35114	5.98000	87.33708			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.62000	92.49491	5.62000	92.48098			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000	88.79125	6.05000	88.77687			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.03500	64.94902	7.03500	64.93682			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.15387	100.00000	11.13271			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04491	100.00000	0.04483			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.15387	100.00000	11.13271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	29.88585	100.00000	29.82914			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	30.57472	100.00000	30.51671			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	28.66298	100.00000	28.60859			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	28.66298	100.00000	28.60859			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.82194	100.00000	22.77864			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.82194	100.00000	22.77864			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.38602	100.00000	14.35873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.43266	100.00000	11.41097			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818			0.00	0	0.00

Total for j-Bonds : **493,444,785,487,915.00 666,804,278 108 948 380 129.00**

Grand Total: **13,447,927,704,819.00 66,898,976 08 950 530 891.00**