



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 03/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.88840	9.88840	10.08250	10.08250		19.24	437,166,164.00	44,210	515,422.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,188.57440	1.18857	1,382.64860	1.38265	1,188.574	24.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.17440	0.00017	0.14860	0.00015	0.174	24.89	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,148.61530	1.14862	1,342.68290	1.34268	1,148.615	24.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.21530	0.00022	0.18290	0.00018	0.215	24.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,128.63930	1.12864	1,322.70290	1.32270	1,128.639	24.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.23930	0.00024	0.20290	0.00020	0.239	24.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,088.69590	1.08870	1,282.74980	1.28275	1,088.696	23.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.29590	0.00030	0.24980	0.00025	0.296	23.99	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,208.55700	1.20856	1,402.63390	1.40263	1,208.557	25.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.15700	0.00016	0.13390	0.00013	0.157	25.07	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	889.18750	0.88919	1,083.20390	1.08320	889.188	21.95	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.78750	0.00079	0.70390	0.00070	0.788	21.95	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	859.30270	0.85930	1,053.32180	1.05332	859.303	21.60	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.90270	0.00090	0.82180	0.00082	0.903	21.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,138.62700	1.13863	1,332.69270	1.33269	1,138.627	24.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.22700	0.00023	0.19270	0.00019	0.227	24.44	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	789.64880		0.78965	983.61390	0.98361	789.649	20.80	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	1.24880		0.00125	1.11390	0.00111	1.249	20.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	739.98320		0.73998	933.86570	0.93387	739.983	20.22	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	1.58320		0.00158	1.36570	0.00137	1.583	20.22	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,038.78630		1.03879	1,232.82380	1.23282	1,038.786	23.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.38630		0.00039	0.32380	0.00032	0.386	23.54	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	690.41620		0.69042	884.17940	0.88418	690.416	19.65	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	2.01620		0.00202	1.67940	0.00168	2.016	19.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	640.97970		0.64098	834.57140	0.83457	640.980	19.08	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	2.57970		0.00258	2.07140	0.00207	2.580	19.08	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	849.34500		0.84934	1,043.36530	1.04337	849.345	21.49	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.94500		0.00095	0.86530	0.00087	0.945	21.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	591.71610		0.59172	785.06260	0.78506	591.716	18.50	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	3.31610		0.00332	2.56260	0.00256	3.316	18.50	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	542.68260		0.54268	735.68000	0.73568	542.683	17.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	4.28260		0.00428	3.18000	0.00318	4.283	17.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	710.22930		0.71023	904.04560	0.90405	710.229	19.88	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	1.82930		0.00183	1.54560	0.00155	1.829	19.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	401.92320		0.40192	588.68800	0.58869	401.923	17.73	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	13.52320		0.01352	6.18800	0.00619	13.523	17.73	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	241.43600		0.24144	405.80760	0.40581	241.436	18.48	0.00	0	55,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	53.03600		0.05304	23.30760	0.02331	53.036	18.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	611.39760		0.61140	804.85270	0.80485	611.398	18.73	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	2.99760		0.00300	2.35270	0.00235	2.998	18.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	130.67660		0.13068	260.08680	0.26009	130.677	19.20	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	132.27660		0.13228	67.58680	0.06759	132.277	19.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	88.86030		0.08886	192.28290	0.19228	88.860	19.97	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	200.46030		0.20046	109.78290	0.10978	200.460	19.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	493.95610		0.49396	686.45810	0.68646	493.956	17.35		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	5.55610		0.00556	3.95810	0.00396	5.556	17.35		0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	3.38950		0.00339	12.68810	0.01269	3.389	25.98		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	964.98950		0.96499	780.18810	0.78019	964.989	25.98		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	1.87010		0.00187	7.91250	0.00791	1.870	26.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,113.47010		1.11347	925.41250	0.92541	1,113.470	26.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	150.27920		0.15028	287.92630	0.28793	150.279	19.05		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	111.87920		0.11188	55.42630	0.05543	111.879	19.05		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.26690		0.00027	1.16340	0.00116	0.267	29.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,611.86690		1.61187	1,418.66340	1.41866	1,611.867	29.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.06710		0.00007	0.00000	0.00000	0.067	33.32		0.07	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,111.66710		2.11167	0.00000	0.00000	2,111.667	33.32		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	34.95530		0.03496	90.25160	0.09025	34.955	21.80		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	396.55530		0.39656	257.75160	0.25775	396.555	21.80		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,388.46160		1.38846	1,582.55250	1.58255	1,388.462	26.69		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.06160		0.00006	0.05250	0.00005	0.062	26.69		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,288.50340		1.28850	1,482.58830	1.48259	1,288.503	25.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.10340		0.00010	0.08830	0.00009	0.103	25.79		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.69190		0.00069	3.12120	0.00312	0.692	28.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,362.29190		1.36229	1,170.62120	1.17062	1,362.292	28.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,688.40000		2.68840	2,882.50360	2.88250	2,688.400	22.95		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000		0.00000	0.00360	0.00000	0.000	22.95		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.02070		10.02070	10.21880	10.21880		17.04		244,124,293.40	24,362	353,197.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,241.03550		1.24104	1,437.33300	1.43733	1,241.036	15.59		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	20.33550		0.02034	18.53300	0.01853	20.335	15.59		0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,193.64710		1.19365	1,389.69470	1.38969	1,193.647	15.46		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	22.94710		0.02295	20.89470	0.02089	22.947	15.46		1,118,992.38	48,764	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	880.86630		0.88087	1,065.18910	1.06519	880.866	15.26		0.00	0	12,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	60.16630	0.06017	46.38910	0.04639	60.166	15.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	799.71150	0.79971	979.73490	0.97973	799.711	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	79.01150	0.07901	60.93490	0.06093	79.011	15.36	11,446,870.07	144,876	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,288.70010	1.28870	1,485.21370	1.48521	1,288.700	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	18.00010	0.01800	16.41370	0.01641	18.000	15.72	426,134.37	23,674	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	722.48510	0.72249	897.46020	0.89746	722.485	15.47	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	101.78510	0.10179	78.66020	0.07866	101.785	15.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	649.50630	0.64951	818.67940	0.81868	649.506	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	128.80630	0.12881	99.87940	0.09988	128.806	15.57	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,053.43720	1.05344	1,248.47550	1.24848	1,053.437	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	32.73720	0.03274	29.67550	0.02968	32.737	15.06	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	560.08560	0.56009	714.79790	0.71480	560.086	15.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	179.38560	0.17939	135.99790	0.13600	179.386	15.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	554.08530	0.55409	707.68010	0.70768	554.085	16.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	183.38530	0.18339	138.88010	0.13888	183.385	16.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	760.58660	0.76059	938.17980	0.93818	760.587	15.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	89.88660	0.08989	69.37980	0.06938	89.887	15.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	524.84380	0.52484	672.70970	0.67271	524.844	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	204.14380	0.20414	153.90970	0.15391	204.144	16.16	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	496.87460	0.49687	640.38860	0.64039	496.875	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	226.17460	0.22617	171.58860	0.17159	226.175	16.30	67,852.38	300	600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	616.41480	0.61641	780.69050	0.78069	616.415	15.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	145.71480	0.14571	111.89050	0.11189	145.715	15.71	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	444.67710	0.44468	579.28670	0.57929	444.677	16.60	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	273.97710	0.27398	210.48670	0.21049	273.977	16.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	420.40330	0.42040	550.49500	0.55050	420.403	16.75	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	299.70330	0.29970	231.69500	0.23169	299.703	16.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	548.13440	0.54813	700.60200	0.70060	548.134	16.04	0.00	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	9.66	Put	187.43440		0.18743	141.80200	0.14180	187.434	16.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	300.32300		0.30032	401.55710	0.40156	300.323	17.73	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	479.62300		0.47962	382.75710	0.38276	479.623	17.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	268.67150		0.26867	361.35110	0.36135	268.672	18.07	210,907.13	785	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	547.97150		0.54797	442.55110	0.44255	547.972	18.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	470.15790		0.47016	609.24950	0.60925	470.158	16.45	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	249.45790		0.24946	190.44950	0.19045	249.458	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	240.47800		0.24048	325.02780	0.32503	240.478	18.41	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	619.77800		0.61978	506.22780	0.50623	619.778	18.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	165.09430		0.16509	224.56790	0.22457	165.094	19.64	1,191,320.47	7,216	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	894.39430		0.89439	755.76790	0.75577	894.394	19.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	375.36850		0.37537	496.38350	0.49638	375.368	17.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	354.66850		0.35467	277.58350	0.27758	354.668	17.04	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	127.87050		0.12787	173.97380	0.17397	127.870	20.54	100,378.34	785	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,107.17050		1.10717	955.17380	0.95517	1,107.171	20.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	95.44330		0.09544	129.44180	0.12944	95.443	21.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,374.74330		1.37474	1,210.64180	1.21064	1,374.743	21.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	262.76700		0.26277	353.78620	0.35379	262.767	18.14	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	562.06700		0.56207	454.98620	0.45499	562.067	18.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	56.42050		0.05642	0.00000	0.00000	56.421	23.70	56.42	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,935.72050		1.93572	0.00000	0.00000	1,935.720	23.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	47.72710		0.04773	0.00000	0.00000	47.727	25.52	47.73	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,277.02710		2.27703	0.00000	0.00000	2,277.027	25.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	156.72600		0.15673	213.28030	0.21328	156.726	19.82	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	936.02600		0.93603	794.48030	0.79448	936.026	19.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,530.31480		1.53031	1,727.54570	1.72755	1,530.315	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	9.61480		0.00961	8.74570	0.00875	9.615	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,336.61450		1.33661	1,533.31510	1.53332	1,336.615	15.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	15.91450		0.01591	14.51510	0.01452	15.915	15.86		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	72.63770		0.07264	97.73280	0.09773	72.638	22.65		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,651.93770		1.65194	1,478.93280	1.47893	1,651.938	22.65		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,721.36010		2.72136	2,919.50250	2.91950	2,721.360	20.88		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.66010		0.00066	0.70250	0.00070	0.660	20.88		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.14520		10.14520	10.34830	10.34830		16.94		15,055,476.80	1,484	28,678.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,286.90580		1.28691	1,478.84200	1.47884	1,286.906	15.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	69.60580		0.06961	58.44200	0.05844	69.606	15.56		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,243.03170		1.24303	1,433.81530	1.43382	1,243.032	15.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	75.73170		0.07573	63.41530	0.06342	75.732	15.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,199.60500		1.19960	1,389.14620	1.38915	1,199.605	15.40		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	82.30500		0.08230	68.74620	0.06875	82.305	15.40		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,056.21040		1.05621	1,238.42350	1.23842	1,056.210	15.25		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	111.01040		0.11101	90.12350	0.09012	111.010	15.25		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,311.57500		1.31157	1,504.11740	1.50412	1,311.575	15.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	66.37500		0.06638	55.81740	0.05582	66.375	15.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	715.75930		0.71576	864.91360	0.86491	715.759	15.73		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	260.55930		0.26056	206.61360	0.20661	260.559	15.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	710.13200		0.71013	858.08700	0.85809	710.132	15.75		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	264.93200		0.26493	209.78700	0.20979	264.932	15.75		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,223.78070		1.22378	1,414.02580	1.41403	1,223.781	15.45		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	78.58070		0.07858	65.72580	0.06573	78.581	15.45		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	630.41270		0.63041	762.18840	0.76219	630.413	16.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	335.21270		0.33521	263.88840	0.26389	335.213	16.15		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	559.21100		0.55921	679.56690	0.67957	559.211	16.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	414.01100		0.41401	331.26690	0.33127	414.011	16.54		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	803.20230		0.80320	963.82700	0.96383	803.202	15.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	208.00230		0.20800	165.52700	0.16553	208.002	15.54		0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	450.90710		0.45091	551.16090	0.55116	450.907	17.26		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	575.70710		0.57571	472.86090	0.47286	575.707	17.26		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	440.33260		0.44033	538.41610	0.53842	440.333	17.35		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	595.13260		0.59513	490.11610	0.49012	595.133	17.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	656.01660		0.65602	791.62310	0.79162	656.017	16.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	310.81660		0.31082	243.32310	0.24332	310.817	16.02		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	362.03770		0.36204	443.99550	0.44400	362.038	18.02		0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	766.83770		0.76684	645.69550	0.64570	766.838	18.02		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	258.77510		0.25878	316.66110	0.31666	258.775	19.27		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,113.57510		1.11358	968.36110	0.96836	1,113.575	19.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	516.20350		0.51620	629.05160	0.62905	516.203	16.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	471.00350		0.47100	380.75160	0.38075	471.003	16.81		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	159.94280		0.15994	194.56500	0.19456	159.943	21.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,714.74280		1.71474	1,546.26500	1.54626	1,714.743	21.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	132.61020		0.13261	0.00000	0.00000	132.610	21.96		132.61	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,987.41020		1.98741	0.00000	0.00000	1,987.410	21.96		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	406.97850		0.40698	498.39250	0.49839	406.978	17.62		0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	661.77850		0.66178	550.09250	0.55009	661.779	17.62		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,446.30380		1.44630	1,641.67610	1.64168	1,446.304	15.85		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	51.10380		0.05110	43.37610	0.04338	51.104	15.85		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	114.08970		0.11409	0.00000	0.00000	114.090	23.25		114.09	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,318.88970		2.31889	0.00000	0.00000	2,318.890	23.25		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	202.10530		0.20211	246.98650	0.24699	202.105	20.23		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,406.90530		1.40691	1,248.68650	1.24869	1,406.905	20.23		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,749.49620		2.74950	2,952.29970	2.95230	2,749.496	18.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	4.29620		0.00430	3.99970	0.00400	4.296	18.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,157.54080		2.15754	2,359.86250	2.35986	2,157.541	17.17		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	12.34080		0.01234	11.56250	0.01156	12.341	17.17		0.00	0	100.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future			10.27940	10.27940	10.48740	10.48740		16.80	6,023,728.40	586	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	947.24430	0.94724	1,102.33230	1.10233	947.244	15.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	267.84430	0.26784	214.93230	0.21493	267.844	15.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	533.09270	0.53309	625.84420	0.62584	533.093	17.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	753.69270	0.75369	638.44420	0.63844	753.693	17.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,186.74980	1.18675	1,367.58200	1.36758	1,186.750	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	157.34980	0.15735	130.18200	0.13018	157.350	14.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	953.56700	0.95357	1,109.24620	1.10925	953.567	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	264.16700	0.26417	211.84620	0.21185	264.167	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	340.89930	0.34090	398.73810	0.39874	340.899	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,311.49930	1.31150	1,161.33810	1.16134	1,311.499	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	940.95240	0.94095	1,095.44720	1.09545	940.952	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	271.55240	0.27155	218.04720	0.21805	271.552	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	885.71880	0.88572	1,034.79140	1.03479	885.719	15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	306.31880	0.30632	247.39140	0.24739	306.319	15.52	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	227.81770	0.22782	0.00000	0.00000	227.818	20.75	227.82	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,948.41770	1.94842	0.00000	0.00000	1,948.418	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	485.61750	0.48562	570.42560	0.57043	485.618	17.69	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	856.21750	0.85622	733.02560	0.73303	856.218	17.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	393.53210	0.39353	461.28810	0.46129	393.532	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,114.13210	1.11413	973.88810	0.97389	1,114.132	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	189.22990	0.18923	0.00000	0.00000	189.230	22.27	189.23	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,409.82990	2.40983	0.00000	0.00000	2,409.830	22.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	296.39500	0.29640	346.31410	0.34631	296.395	19.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,516.99500	1.51700	1,358.91410	1.35891	1,516.995	19.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	259.06910	0.25907	301.85920	0.30186	259.069	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,729.66910	1.72967	1,564.45920	1.56446	1,729.669	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,109.65590	2.10966	2,313.95010	2.31395	2,109.656	15.95	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
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	30.25590		0.03026	26.55010	0.02655	30.256	15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,650.06070		1.65006	1,846.01150	1.84601	1,650.061	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	70.66070		0.07066	58.61150	0.05861	70.661	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	201.58450		0.20158	0.00000	0.00000	201.585	21.31	201.58	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,172.18450		2.17218	0.00000	0.00000	2,172.185	21.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,593.13280		2.59313	2,799.75330	2.79975	2,593.133	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.73280		0.01373	12.35330	0.01235	13.733	16.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.39930		10.39930	10.61170	10.61170		16.95	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,097.62400		1.09762	1,253.37050	1.25337	1,097.624	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	308.32400		0.30832	251.67050	0.25167	308.324	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	984.40950		0.98441	1,129.38060	1.12938	984.409	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	385.10950		0.38511	317.68060	0.31768	385.109	15.71	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	576.14670		0.57615	662.67590	0.66268	576.147	17.75	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	976.84670		0.97685	850.97590	0.85098	976.847	17.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,110.11890		1.11012	1,266.97240	1.26697	1,110.119	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	300.81890		0.30082	245.27240	0.24527	300.819	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,103.85950		1.10386	1,260.16010	1.26016	1,103.859	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	304.55950		0.30456	248.46010	0.24846	304.560	15.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.43920		10.43920	10.64980	10.64980		17.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	868.92390		0.86892	985.90200	0.98590	868.924	16.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	719.72390		0.71972	626.10200	0.62610	719.724	16.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	864.98600		0.86499	981.49310	0.98149	864.986	16.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	725.78600		0.72579	631.69310	0.63169	725.786	16.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	861.06990		0.86107	977.10240	0.97710	861.070	16.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	731.86990		0.73187	637.30240	0.63730	731.870	16.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	642.34290		0.64234	733.30350	0.73330	642.343	18.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,153.14290		1.15314	1,033.50350	1.03350	1,153.143	18.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,042.46530		1.04247	1,183.18130	1.18318	1,042.465	16.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	503.26530		0.50327	433.38130	0.43338	503.265	16.16	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.47650		10.47650	10.68550	10.68550		17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,089.85430		1.08985	1,227.35810	1.22736	1,089.854	16.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	613.35430		0.61335	541.85810	0.54186	613.354	16.48	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	722.20010		0.72220	820.28310	0.82028	722.200	18.21	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,245.70010		1.24570	1,134.78310	1.13478	1,245.700	18.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,076.07090		2.07607	2,268.82200	2.26882	2,076.071	16.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	149.57090		0.14957	133.32200	0.13332	149.571	16.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,304.70670		1.30471	1,460.56750	1.46057	1,304.707	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	428.20670		0.42821	375.06750	0.37507	428.207	16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,560.51100		2.56051	2,763.19610	2.76320	2,560.511	16.68	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	84.01100		0.08401	77.69610	0.07770	84.011	16.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,159.89060		2.15989	2,355.66350	2.35566	2,159.891	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	133.39060		0.13339	120.16350	0.12016	133.391	16.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,117.80670		2.11781	2,311.38810	2.31139	2,117.807	16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	141.30670		0.14131	125.88810	0.12589	141.307	16.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.22450		11.22450	11.40000	11.40000		18.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,404.21820		2.40422	2,560.08530	2.56009	2,404.218	16.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	329.71820		0.32972	310.08530	0.31009	329.718	16.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,368.50600		2.36851	2,523.66260	2.52366	2,368.506	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	344.00600		0.34401	323.66260	0.32366	344.006	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,333.17810		2.33318	2,487.61220	2.48761	2,333.178	16.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	358.67810		0.35868	337.61220	0.33761	358.678	16.53	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.88840		9.88840	10.08250	10.08250		19.24	197,768.00	20	983.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	114,861.52880		1.14862	134,268.29000	1.34268	114,861.529	24.53	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	21.52880		0.00022	18.29000	0.00018	21.529	24.53	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	113,862.69710		1.13863	133,269.26580	1.33269	113,862.697	24.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22.69710		0.00023	19.26580	0.00019	22.697	24.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	112,863.93010		1.12864	132,270.29260	1.32270	112,863.930	24.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23.93010		0.00024	20.29260	0.00020	23.930	24.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.02070		10.02070	10.21880	10.21880		17.04	1,302,691.00	130	90.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	115,595.42150		1.15595	135,177.38480	1.35177	115,595.422	15.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,525.42150		0.02525	2,297.38480	0.02297	2,525.421	15.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	114,656.34780		1.14656	134,232.21590	1.34232	114,656.348	15.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,586.34780		0.02586	2,352.21590	0.02352	2,586.348	15.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	113,718.61720		1.13719	133,288.14580	1.33288	113,718.617	15.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,648.61720		0.02649	2,408.14580	0.02408	2,648.617	15.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	58,460.61270		0.58461	74,368.16090	0.74368	58,460.613	15.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	16,390.61270		0.16391	12,488.16090	0.12488	16,390.613	15.86	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	25,416.46110		0.25416	34,272.28190	0.34272	25,416.461	18.24	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	58,346.46110		0.58346	47,392.28190	0.47392	58,346.461	18.24	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.14520		10.14520	10.34830	10.34830		16.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	83,680.09480		0.83680	100,063.30420	1.00063	83,680.095	15.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	19,160.09480		0.19160	15,233.30420	0.15233	19,160.095	15.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	83,001.16270		0.83001	99,321.05690	0.99321	83,001.163	15.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,481.16270		0.19481	15,491.05690	0.15491	19,481.163	15.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	84,362.51500		0.84363	100,808.34650	1.00808	84,362.515	15.49	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,842.51500		0.18843	14,978.34650	0.14978	18,842.515	15.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.27940		10.27940	10.48000	10.48000		16.80	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	53,309.27420		0.53309	0.00000	0.00000	53,309.274	17.36	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	75,369.27420		0.75369	0.00000	0.00000	75,369.274	17.36	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	52,976.82940		0.52977	0.00000	0.00000	52,976.829	17.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	76,036.82940		0.76037	0.00000	0.00000	76,036.829	17.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	53,644.07230		0.53644	0.00000	0.00000	53,644.072	17.34	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	74,704.07230		0.74704	0.00000	0.00000	74,704.072	17.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.12800		15.12800	15.28470	15.28470		17.77	35,021,320.00	2,315	19,765.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,128.01720		3.12802	3,284.70620	3.28471	3,128.017	35.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.01720		0.00002	0.00620	0.00001	0.017	35.55		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,128.12840		2.12813	2,284.76610	2.28477	2,128.128	27.38		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.12840		0.00013	0.06610	0.00007	0.128	27.38		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,339.15490		1.33915	1,494.87410	1.49487	1,339.155	21.52		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	1.15490		0.00115	0.17410	0.00017	1.155	21.52		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	796.71290		0.79671	947.97280	0.94797	796.713	18.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	8.71290		0.00871	3.27280	0.00327	8.713	18.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	394.06620		0.39407	504.18900	0.50419	394.066	17.93		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	66.06620		0.06607	19.48900	0.01949	66.066	17.93		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,329.19740		1.32920	1,484.88420	1.48488	1,329.197	21.46		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	1.19740		0.00120	0.18420	0.00018	1.197	21.46		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,319.24140		1.31924	1,474.89490	1.47489	1,319.241	21.40		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	1.24140		0.00124	0.19490	0.00019	1.241	21.40		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	119.71470		0.11971	124.89800	0.12490	119.715	18.38		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	291.71470		0.29171	140.19800	0.14020	291.715	18.38		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	739.69660		0.73970	889.09960	0.88910	739.697	18.14		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	11.69660		0.01170	4.39960	0.00440	11.697	18.14		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	514.82270		0.51482	645.99290	0.64599	514.823	18.01		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	36.82270		0.03682	11.29290	0.01129	36.823	18.01		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future	15.32140		15.32140		15.32140	15.48230	15.48230		15.57		51,326,690.00	3,350	20,222.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	811.67990		0.81168	845.32040	0.84532	811.680	14.91		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	250.27990		0.25028	123.02040	0.12302	250.280	14.91		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	824.34660		0.82435	860.12940	0.86013	824.347	14.88		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	242.94660		0.24295	117.82940	0.11783	242.947	14.88		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	817.99490		0.81799	852.70590	0.85271	817.995	14.90		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	246.59490		0.24659	120.40590	0.12041	246.595	14.90		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.50440		15.50440	15.67170	15.67170		15.54		13,209,748.80	852	1,816.00

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	14.91	Call	997.00630		0.99701	998.88160	0.99888	997.006	14.91		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	402.60630		0.40261	237.18160	0.23718	402.606	14.91		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,008.58900		1.00859	1,012.12140	1.01212	1,008.589	14.89		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	394.18900		0.39419	230.42140	0.23042	394.189	14.89		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,002.78480		1.00278	1,005.48620	1.00549	1,002.785	14.90		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	398.38480		0.39838	233.78620	0.23379	398.385	14.90		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.70280		15.70280	15.87720	15.87720		15.50		2,025,661.20	129	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,662.25750		1.66226	1,725.10330	1.72510	1,662.258	14.61		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	269.45750		0.26946	157.90330	0.15790	269.458	14.61		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,677.02190		1.67702	1,741.16400	1.74116	1,677.022	14.61		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	264.22190		0.26422	153.96400	0.15396	264.222	14.61		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,669.62870		1.66963	1,733.12460	1.73312	1,669.629	14.61		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	266.82870		0.26683	155.92460	0.15592	266.829	14.61		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.88100		15.88100	16.06000	16.06000		15.56		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	927.40990		0.92741	0.00000	0.00000	927.410	15.72		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,106.40990		1.10641	0.00000	0.00000	1,106.410	15.72		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	934.89380		0.93489	0.00000	0.00000	934.894	15.70		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,093.89380		1.09389	0.00000	0.00000	1,093.894	15.70		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	931.14730		0.93115	0.00000	0.00000	931.147	15.71		0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,100.14730		1.10015	0.00000	0.00000	1,100.147	15.71		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09930		0.09930	0.10000	0.10000		24.20		4,965.00	50	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	931.29020		0.00931	1,001.37700	0.01001	931.290	24.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	1.29020		0.00001	1.37700	0.00001	1.290	24.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	103.23750		0.00103	157.99640	0.00158	103.238	19.62		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	173.23750		0.00173	157.99640	0.00158	173.238	19.62		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	1.23800		0.00001	5.21280	0.00005	1.238	24.63		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,071.23800		0.01071	1,005.21280	0.01005	1,071.238	24.63		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10070		0.10070	0.10140	0.10140		21.38		0.00	0	284.00

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	0.09	Call	1,164.46260	0.01164	1,231.27930	0.01231	1,164.463	21.38	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	94.46260	0.00094	91.27930	0.00091	94.463	21.38	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	520.66710	0.00521	569.32840	0.00569	520.667	22.59	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	450.66710	0.00451	429.32840	0.00429	450.667	22.59	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	211.70960	0.00212	238.10670	0.00238	211.710	24.77	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,141.70960	0.01142	1,098.10670	0.01098	1,141.710	24.77	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10200	0.10200	0.10000	0.10000		20.98	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,369.10760	0.01369	0.00000	0.00000	1,369.108	20.98	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	169.10760	0.00169	0.00000	0.00000	169.108	20.98	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	743.09620	0.00743	0.00000	0.00000	743.096	21.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	543.09620	0.00543	0.00000	0.00000	543.096	21.80	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	390.84470	0.00391	0.00000	0.00000	390.845	23.50	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,190.84470	0.01191	0.00000	0.00000	1,190.845	23.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.88750	12.88750	13.06990	13.06990		18.40	37,940,800.00	2,944	83,302.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,487.72580	1.48773	1,670.05080	1.67005	1,487.726	23.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.22580	0.00023	0.15080	0.00015	0.226	23.92	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,188.15280	1.18815	1,370.31330	1.37031	1,188.153	21.36	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.65280	0.00065	0.41330	0.00041	0.653	21.36	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,088.46180	1.08846	1,270.49180	1.27049	1,088.462	20.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.96180	0.00096	0.59180	0.00059	0.962	20.55	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	790.76200	0.79076	971.76230	0.97176	790.762	18.09	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	3.26200	0.00326	1.86230	0.00186	3.262	18.09	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	692.49670	0.69250	872.67680	0.87268	692.497	17.27	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	4.99670	0.00500	2.77680	0.00278	4.997	17.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	419.08920	0.41909	582.29900	0.58230	419.089	17.46	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	31.58920	0.03159	12.39900	0.01240	31.589	17.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,627.64300	1.62764	1,809.99640	1.81000	1,627.643	25.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.14300	0.00014	0.09640	0.00010	0.143	25.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	318.16430		0.31816	466.50520	0.46651	318.164	17.76	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	60.66430		0.06066	26.60520	0.02661	60.664	17.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	238.25330		0.23825	368.64050	0.36864	238.253	18.05	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	100.75330		0.10075	48.74050	0.04874	100.753	18.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,647.63410		1.64763	1,829.99050	1.82999	1,647.634	25.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.13410		0.00013	0.09050	0.00009	0.134	25.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,637.63850		1.63764	1,819.99340	1.81999	1,637.639	25.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.13850		0.00014	0.09340	0.00009	0.138	25.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.06750		13.06750	13.25450	13.25450		16.19	4,704,300.00	360	41,931.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,137.54750		1.13755	1,297.59810	1.29760	1,137.548	14.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	60.04750		0.06005	33.09810	0.03310	60.048	14.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,129.16650		1.12917	1,288.64650	1.28865	1,129.166	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	61.66650		0.06167	34.14650	0.03415	61.666	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,120.81810		1.12082	1,279.71880	1.27972	1,120.818	14.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	63.31810		0.06332	35.21880	0.03522	63.318	14.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,087.73780		1.08774	1,244.26540	1.24427	1,087.738	14.20	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	70.23780		0.07024	39.76540	0.03977	70.238	14.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,047.12360		1.04712	1,200.54710	1.20055	1,047.124	14.29	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	79.62360		0.07962	46.04710	0.04605	79.624	14.29	1,273,977.60	16,000	8,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	930.47650		0.93048	1,073.78170	1.07378	930.476	14.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	112.97650		0.11298	69.28170	0.06928	112.976	14.55	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	857.29780		0.85730	993.29960	0.99330	857.298	14.73	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	139.79780		0.13980	88.79960	0.08880	139.798	14.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	554.48200		0.55448	650.00930	0.65001	554.482	15.77	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	336.98200		0.33698	245.50930	0.24551	336.982	15.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	227.67540		0.22768	267.42680	0.26743	227.675	17.85	331,267.71	1,455	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	960.17540		0.96018	812.92680	0.81293	960.175	17.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,784.16920		1.78417	1,967.04840	1.96705	1,784.169	15.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	16.66920		0.01667	12.54840	0.01255	16.669	15.55	98,581.65	5,914	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,588.94120		1.58894	1,770.60720	1.77061	1,588.941	14.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	21.44120		0.02144	16.10720	0.01611	21.441	14.71	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,540.36560		1.54037	1,721.66580	1.72167	1,540.366	14.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	22.86560		0.02287	17.16580	0.01717	22.866	14.50	0.00	0	500.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.23830		13.23830	13.43200	13.43200		16.14	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,079.81420		2.07981	2,266.46390	2.26646	2,079.814	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	41.51420		0.04151	34.46390	0.03446	41.514	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,853.89280		1.85389	2,035.52970	2.03553	1,853.893	15.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	58.59280		0.05859	46.52970	0.04653	58.593	15.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,808.08820		1.80809	1,988.46170	1.98846	1,808.088	15.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	62.78820		0.06279	49.46170	0.04946	62.788	15.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	936.67690		0.93668	1,059.36420	1.05936	936.677	14.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	298.37690		0.29838	227.36420	0.22736	298.377	14.97	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	677.46250		0.67746	764.44070	0.76444	677.463	15.87	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	539.16250		0.53916	432.44070	0.43244	539.163	15.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,762.54610		1.76255	1,941.56840	1.94157	1,762.546	15.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	67.24610		0.06725	52.56840	0.05257	67.246	15.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,000.81230		1.00081	1,129.63140	1.12963	1,000.812	14.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	262.51230		0.26251	197.63140	0.19763	262.512	14.89	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.42420		13.42420	13.62480	13.62480		15.99	2,819,082.00	210	210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,243.13610		1.24314	1,375.69770	1.37570	1,243.136	14.76	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	308.93610		0.30894	240.89770	0.24090	308.936	14.76	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,236.60230		1.23660	1,368.65870	1.36866	1,236.602	14.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	312.40230		0.31240	243.85870	0.24386	312.402	14.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,230.09270		1.23009	1,361.63970	1.36164	1,230.093	14.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	315.89270		0.31589	246.83970	0.24684	315.893	14.78	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.59120		13.59120	13.80000	13.80000		15.81	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	805.09030		0.80509	0.00000	0.00000	805.090	16.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,003.89030		1.00389	0.00000	0.00000	1,003.890	16.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	801.46260		0.80146	0.00000	0.00000	801.463	16.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,010.26260		1.01026	0.00000	0.00000	1,010.263	16.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	797.85760		0.79786	0.00000	0.00000	797.858	16.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,016.65760		1.01666	0.00000	0.00000	1,016.658	16.32	0.00	0	0.00
2025	On 01/08/2013	Bond Future			117.72706		117.72706	117.69130	117.69130			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	262.94000		0.26294	298.70000	0.29870	262.940		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	272.94000		0.27294	308.70000	0.30870	272.940		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	282.94000		0.28294	318.70000	0.31870	282.940		0.00	0	0.00
2038	On 01/08/2013	Bond Future			111.00842		111.00842	110.97150	110.97150			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	3,981.58000		3.98158	4,018.50000	4.01850	3,981.580		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	3,991.58000		3.99158	4,028.50000	4.02850	3,991.580		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	4,001.58000		4.00158	4,038.50000	4.03850	4,001.580		0.00	0	0.00
2050	On 01/08/2013	Bond Future			117.08075		117.08075	117.04149	117.04149			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	1,909.25000		1.90925	1,948.51000	1.94851	1,909.250		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	1,919.25000		1.91925	1,958.51000	1.95851	1,919.250		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.01	Put	1,929.25000		1.92925	1,968.51000	1.96851	1,929.250			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			412.37600		412.37600	410.74100	410.74100				0.00	0	75.00
AL37	On 07/11/2013	Index Future			418.19700		418.19700	416.53900	416.53900				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			493.79200		493.79200	490.74800	490.74800				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			500.76200		500.76200	497.67500	497.67500				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			441.25900		441.25900	438.53400	438.53400				0.00	0	736.00
ALBI	On 07/11/2013	Index Future			447.48700		447.48700	444.72300	444.72300				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.60460		9.60460	9.65890	9.65890		9.67		42,913,352.80	4,468	10,241.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	844.70340		0.84470	898.99190	0.89899	844.703	17.62		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.10340		0.00010	0.09190	0.00009	0.103	17.62		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	864.68680		0.86469	918.97570	0.91898	864.687	17.75		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.08680		0.00009	0.07570	0.00008	0.087	17.75		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	854.69470		0.85469	908.98340	0.90898	854.695	17.68		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.09470		0.00009	0.08340	0.00008	0.095	17.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.66920		9.66920	9.72520	9.72520		9.45		7,832,052.00	810	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	437.42340		0.43742	493.01070	0.49301	437.423	9.92		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	68.22340		0.06822	67.81070	0.06781	68.223	9.92		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	44.57280		0.04457	51.12670	0.05113	44.573	11.15		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	675.37280		0.67537	625.92670	0.62593	675.373	11.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	797.67860		0.79768	855.56150	0.85556	797.679	12.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	28.47860		0.02848	30.36150	0.03036	28.479	12.07		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	788.05900		0.78806	846.07190	0.84607	788.059	11.99		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	28.85900		0.02886	30.87190	0.03087	28.859	11.99		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,178.27270		1.17827	1,239.55390	1.23955	1,178.273	13.30		0.00	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 16/09/2013	Foreign Exchange Future	8.50	Put	9.07270		0.00907	14.35390	0.01435	9.073	13.30	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	894.26740		0.89427	950.99130	0.95099	894.267	12.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.06740		0.02507	25.79130	0.02579	25.067	12.85	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	807.30520		0.80731	865.06080	0.86506	807.305	12.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	28.10520		0.02811	29.86080	0.02986	28.105	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.73290		9.73290	9.79120	9.79120		10.07	2,043,909.00	210	2,809.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	415.19070		0.41519	463.62660	0.46363	415.191	9.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	162.29070		0.16229	152.42660	0.15243	162.291	9.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	58.62210		0.05862	82.36860	0.08237	58.622	10.95	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	925.72210		0.92572	891.16860	0.89117	925.722	10.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	427.08700		0.42709	476.66930	0.47667	427.087	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	154.18700		0.15419	145.46930	0.14547	154.187	9.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	421.10660		0.42111	470.11960	0.47012	421.107	9.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	158.20660		0.15821	148.91960	0.14892	158.207	9.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	531.12050		0.53112	588.61980	0.58862	531.121	9.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	98.22050		0.09822	97.41980	0.09742	98.220	9.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	348.99210		0.34899	389.98670	0.38999	348.992	9.90	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	216.09210		0.21609	198.78670	0.19879	216.092	9.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	112.78200		0.11278	133.02780	0.13303	112.782	11.00	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	679.88200		0.67988	641.82780	0.64183	679.882	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,460.52370		1.46052	1,520.65890	1.52066	1,460.524	14.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	27.62370		0.02762	29.45890	0.02946	27.624	14.56	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,173.30100		1.17330	1,235.85100	1.23585	1,173.301	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	40.40100		0.04040	44.65100	0.04465	40.401	13.16	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.80180		9.80180	9.86370	9.86370		10.88	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	524.43370		0.52443	565.27330	0.56527	524.434	10.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	232.63370		0.23263	211.57330	0.21157	232.634	10.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	535.95160		0.53595	577.31540	0.57732	535.952	10.52	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	224.15160		0.22415	203.61540	0.20362	224.152	10.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	530.17110		0.53017	571.27130	0.57127	530.171	10.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	228.37110		0.22837	207.57130	0.20757	228.371	10.53	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.85950		9.85950	9.92000	9.92000		11.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	430.86650		0.43087	0.00000	0.00000	430.867	11.41	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	481.36650		0.48137	0.00000	0.00000	481.367	11.41	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	438.90840		0.43891	0.00000	0.00000	438.908	11.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	469.40840		0.46941	0.00000	0.00000	469.408	11.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	434.87200		0.43487	0.00000	0.00000	434.872	11.39	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	475.37200		0.47537	0.00000	0.00000	475.372	11.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.25120		10.25120	10.27460	10.27460		12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,091.71960		3.09172	3,131.82470	3.13182	3,091.720	16.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	90.51960		0.09052	107.22470	0.10722	90.520	16.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,042.80030		3.04280	3,083.84120	3.08384	3,042.800	15.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	91.60030		0.09160	109.24120	0.10924	91.600	15.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,993.88290		2.99388	3,035.88940	3.03589	2,993.883	15.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	92.68290		0.09268	111.28940	0.11129	92.683	15.74	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.55800		9.55800	9.74360	9.74360		19.12	238,950.00	25	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	621.41300		0.62141	806.51280	0.80651	621.413	20.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	3.41300		0.00341	2.91280	0.00291	3.413	20.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	611.55170		0.61155	796.63040	0.79663	611.552	19.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	3.55170		0.00355	3.03040	0.00303	3.552	19.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	601.69700		0.60170	786.75310	0.78675	601.697	19.79	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	3.69700		0.00370	3.15310	0.00315	3.697	19.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.66440		9.66440	9.85330	9.85330		14.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	658.86630		0.65887	827.82390	0.82782	658.866	14.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	84.46630		0.08447	64.52390	0.06452	84.466	14.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	651.06220		0.65106	819.49410	0.81949	651.062	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	86.66220		0.08666	66.19410	0.06619	86.662	14.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	643.30070		0.64330	811.19900	0.81120	643.301	14.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	88.90070		0.08890	67.89900	0.06790	88.901	14.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76380		9.76380	9.95000	9.95000		14.65	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	346.52550		0.34653	0.00000	0.00000	346.526	15.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	522.72550		0.52273	0.00000	0.00000	522.726	15.01	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	342.94510		0.34295	0.00000	0.00000	342.945	15.03	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	529.14510		0.52915	0.00000	0.00000	529.145	15.03	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	339.39930		0.33940	0.00000	0.00000	339.399	15.05	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	535.59930		0.53560	0.00000	0.00000	535.599	15.05	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	3,055.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			52.05500		52.05500	139.37450	139.37450			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			43,348.70370		43,348.70370	88,842.46720	88,842.46720			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			36,584.51830		36,584.51830	69,629.95180	69,629.95180			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			52.05500		52.05500	139.37450	139.37450			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			173.34210		173.34210	-388.21110	-388.21110			0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			471.86990		471.86990	485.85850	485.85850			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			139.95890		139.95890	-245.36600	-245.36600			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			392.30080		392.30080	490.97580	490.97580			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			593.66060		593.66060	710.75140	710.75140			0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADT	On 13/12/2013	Can-Do Future			170.27750		170.27750	242.81930	242.81930				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			71.41960		71.41960	87.01000	87.01000				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			2,925.33000		2,925.33000	3,250.00000	3,250.00000				0.00	10	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	70.00000	70.00000				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	68.00000	68.00000				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			2,471.80000		2,471.80000	3,400.00000	3,400.00000				0.00	10	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,804.64210		1,804.64210	2,500.00000	2,500.00000				0.00	10	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			2,429.25820		2,429.25820	3,200.00000	3,200.00000				0.00	10	10.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.37410		10.37410	10.50570	10.50570		13.77		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	834.68690		0.83469	965.89150	0.96589	834.687	19.03		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.58690		0.00059	0.19150	0.00019	0.587	19.03		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	824.72990		0.82473	955.90660	0.95591	824.730	18.97		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.62990		0.00063	0.20660	0.00021	0.630	18.97		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	814.77590		0.81478	945.92290	0.94592	814.776	18.91		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.67590		0.00068	0.22290	0.00022	0.676	18.91		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.52320		10.52320	10.65830	10.65830		13.83		0.00	0	1,206.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	742.66660		0.74267	857.29410	0.85729	742.667	12.71		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	59.46660		0.05947	38.99410	0.03899	59.467	12.71		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	734.46800		0.73447	848.56490	0.84856	734.468	12.71		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	61.26800		0.06127	40.26490	0.04026	61.268	12.71		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	726.30850		0.72631	839.86810	0.83987	726.309	12.72		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	63.10850		0.06311	41.56810	0.04157	63.109	12.72		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.66520		10.66520	10.80000	10.80000		15.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	420.58270		0.42058	0.00000	0.00000	420.583	15.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	545.38270		0.54538	0.00000	0.00000	545.383	15.45	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	416.92230		0.41692	0.00000	0.00000	416.922	15.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	551.72230		0.55172	0.00000	0.00000	551.722	15.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	413.29360		0.41329	0.00000	0.00000	413.294	15.49	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	558.09360		0.55809	0.00000	0.00000	558.094	15.49	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.61220		1.61220	1.63840	1.63840		17.77	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,224.92420		0.12249	1,486.56730	0.14866	1,224.924	20.85	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	2.92420		0.00029	2.56730	0.00026	2.924	20.85	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,126.08820		0.11261	1,387.54330	0.13875	1,126.088	20.29	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	4.08820		0.00041	3.54330	0.00035	4.088	20.29	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,028.27660		0.10283	1,288.97680	0.12890	1,028.277	20.04	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	6.27660		0.00063	4.97680	0.00050	6.277	20.04	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62500		1.62500	1.65140	1.65140		17.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,452.02400		0.14520	1,702.29740	0.17023	1,452.024	15.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	102.02400		0.01020	88.29740	0.00883	102.024	15.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,366.45850		0.13665	1,614.05370	0.16141	1,366.459	15.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	116.45850		0.01165	100.05370	0.01001	116.459	15.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,286.43790		0.12864	1,530.38150	0.15304	1,286.438	15.57	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	136.43790		0.01364	116.38150	0.01164	136.438	15.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63780		1.63780	1.66000	1.66000		16.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	731.64970		0.07316	0.00000	0.00000	731.650	16.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	853.64970		0.08536	0.00000	0.00000	853.650	16.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	693.69310		0.06937	0.00000	0.00000	693.693	16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	915.69310		0.09157	0.00000	0.00000	915.693	16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	657.64920		0.06576	0.00000	0.00000	657.649	16.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	979.64920		0.09796	0.00000	0.00000	979.649	16.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	520.34760	0.52035	524.02280	0.52402	520.348	13.04	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	344.64760	0.34465	348.32280	0.34832	344.648	13.04	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	515.24280	0.51524	518.92810	0.51893	515.243	13.05	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	349.54280	0.34954	353.22810	0.35323	349.543	13.05	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	525.49440	0.52549	529.15920	0.52916	525.494	13.03	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	339.79440	0.33979	343.45920	0.34346	339.794	13.03	13.03	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry			7.96700		7.96700	8.02540	8.02540		20.05	0.00	4,000	4,000.00
DANZ	On 05/06/2013	Any day expiry	7.89	Call	98.15710	0.09816	161.65840	0.16166	98.157	21.62	21.62	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Put	21.15710	0.02116	26.25840	0.02626	21.157	21.62	21.62	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	90.50550	0.09051	154.06560	0.15407	90.505	21.35	21.35	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	23.50550	0.02351	28.66560	0.02867	23.506	21.35	21.35	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	83.08780	0.08309	146.63900	0.14664	83.088	21.09	21.09	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	26.08780	0.02609	31.23900	0.03124	26.088	21.09	21.09	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	62.41310	0.06241	125.41540	0.12542	62.413	20.31	20.31	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Put	35.41310	0.03541	40.01540	0.04002	35.413	20.31	20.31	0.00	0	10,000.00
DANZ	On 05/06/2013	Any day expiry	8.02	Call	29.34380	0.02934	77.40000	0.07740	29.344	21.85	21.85	0.00	0	5,000.00
DANZ	On 05/06/2013	Any day expiry	8.02	Put	82.34380	0.08234	72.00000	0.07200	82.344	21.85	21.85	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.89700		9.89700	10.09210	10.09210		18.28	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	594.08400	0.59408	787.01370	0.78701	594.084	17.05	17.05	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	7.08400	0.00708	4.91370	0.00491	7.084	17.05	17.05	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	898.56050	0.89856	1,093.30320	1.09330	898.561	19.36	19.36	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	1.56050	0.00156	1.20320	0.00120	1.561	19.36	19.36	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	613.42390	0.61342	806.59290	0.80659	613.424	17.20	17.20	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	6.42390	0.00642	4.49290	0.00449	6.424	17.20	17.20	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	603.74590	0.60375	796.79870	0.79680	603.746	17.12	17.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	6.74590	0.00675	4.69870	0.00470	6.746	17.12	17.12	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry			9.89840	9.89840	10.09370	10.09370		18.28	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	900.14250	0.90014	1,095.03420	1.09503	900.143	19.12	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	1.74250	0.00174	1.33420	0.00133	1.743	19.12	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	890.23040	0.89023	1,085.09830	1.08510	890.230	19.05	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	1.83040	0.00183	1.39830	0.00140	1.830	19.05	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	910.05880	0.91006	1,104.97310	1.10497	910.059	19.19	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	1.65880	0.00166	1.27310	0.00127	1.659	19.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.90560	9.90560	10.10170	10.10170		17.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	868.64390	0.86864	1,063.63400	1.06363	868.644	17.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	3.04390	0.00304	1.93400	0.00193	3.044	17.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	569.32310	0.56932	760.78190	0.76078	569.323	16.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	13.72310	0.01372	9.08190	0.00908	13.723	16.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,605.68000	1.60568	1,801.76580	1.80177	1,605.680	21.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.08000	0.00008	0.06580	0.00007	0.080	21.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,505.73050	1.50573	1,701.80460	1.70180	1,505.730	21.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.13050	0.00013	0.10460	0.00010	0.131	21.20	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	290.39580	0.29040	448.06070	0.44806	290.396	17.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	84.79580	0.08480	46.36070	0.04636	84.796	17.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	858.80110	0.85880	1,053.72220	1.05372	858.801	17.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	3.20110	0.00320	2.02220	0.00202	3.201	17.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	848.96600	0.84897	1,043.81450	1.04381	848.966	17.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	3.36600	0.00337	2.11450	0.00211	3.366	17.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	204.18280	0.20418	339.28170	0.33928	204.183	17.69	0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	148.58280	0.14858	87.58170	0.08758	148.583	17.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	429.38530	0.42939	610.73010	0.61073	429.385	16.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	33.78530	0.03379	19.03010	0.01903	33.785	16.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	359.62400	0.35962	529.75050	0.52975	359.624	16.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	54.02400	0.05402	28.05050	0.02805	54.024	16.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,805.62990		1.80563	2,001.72590	2.00173	1,805.630	22.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02990		0.00003	0.02590	0.00003	0.030	22.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,705.64890		1.70565	1,901.74130	1.90174	1,705.649	22.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.04890		0.00005	0.04130	0.00004	0.049	22.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,655.66260		1.65566	1,851.75210	1.85175	1,655.663	22.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.06260		0.00006	0.05210	0.00005	0.063	22.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.94240		9.94240	10.13960	10.13960		17.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	752.44770		0.75245	943.45130	0.94345	752.448	15.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	20.04770		0.02005	13.85130	0.01385	20.048	15.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	318.13450		0.31813	460.24820	0.46025	318.135	16.65	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	175.73450		0.17573	120.64820	0.12065	175.735	16.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,643.12900		1.64313	1,840.58290	1.84058	1,643.129	18.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.72900		0.00073	0.98290	0.00098	0.729	18.49	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	770.61780		0.77062	962.22290	0.96222	770.618	15.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	18.21780		0.01822	12.62290	0.01262	18.218	15.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	761.51540		0.76152	952.82550	0.95283	761.515	15.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	19.11540		0.01912	13.22550	0.01323	19.115	15.07	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.94800		9.94800	10.14510	10.14510		17.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,549.35920		1.54936	1,746.69360	1.74669	1,549.359	17.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.35920		0.00136	1.59360	0.00159	1.359	17.95	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	918.24840		0.91825	1,113.64400	1.11364	918.248	14.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	10.24840		0.01025	8.54400	0.00854	10.248	14.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	899.37120		0.89937	1,094.11400	1.09411	899.371	14.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	11.37120		0.01137	9.01400	0.00901	11.371	14.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	639.86860		0.63987	824.42200	0.82442	639.869	15.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	41.86860		0.04187	29.32200	0.02932	41.869	15.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,649.04320		1.64904	1,846.33220	1.84633	1,649.043	18.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.04320		0.00104	1.23220	0.00123	1.043	18.52	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 26/07/2013	Any day expiry	9.60	Call	451.14820	0.45115	614.98050	0.61498	451.148	16.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	103.14820	0.10315	69.88050	0.06988	103.148	16.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	387.83470	0.38783	541.35900	0.54136	387.835	16.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	139.83470	0.13983	96.25900	0.09626	139.835	16.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	908.79770	0.90880	1,103.87580	1.10388	908.798	14.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	10.79770	0.01080	8.77580	0.00878	10.798	14.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,698.91500	1.69892	1,896.18400	1.89618	1,698.915	18.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	0.91500	0.00092	1.08400	0.00108	0.915	18.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	305.63950	0.30564	441.94640	0.44195	305.640	16.86	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	207.63950	0.20764	146.84640	0.14685	207.640	16.86	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	513.91200	0.51391	687.30590	0.68731	513.912	15.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	75.91200	0.07591	52.20590	0.05221	75.912	15.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,848.62010	1.84862	2,045.83860	2.04584	1,848.620	19.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.62010	0.00062	0.73860	0.00074	0.620	19.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,748.80320	1.74880	1,946.05370	1.94605	1,748.803	19.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	0.80320	0.00080	0.95370	0.00095	0.803	19.09	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.95510	9.95510	10.15210	10.15210		17.08	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	871.34790	0.87135	1,064.97220	1.06497	871.348	14.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	16.24790	0.01625	12.87220	0.01287	16.248	14.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	862.12320	0.86212	1,055.31790	1.05532	862.123	14.94	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	17.02320	0.01702	13.21790	0.01322	17.023	14.94	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	880.60110	0.88060	1,074.63580	1.07464	880.601	14.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	15.50110	0.01550	12.53580	0.01254	15.501	14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.99120	9.99120	10.18850	10.18850		14.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	752.76860	0.75277	935.78240	0.93578	752.769	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	61.56860	0.06157	47.28240	0.04728	61.569	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	532.95330	0.53295	694.95020	0.69495	532.953	15.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	141.75330	0.14175	106.45020	0.10645	141.753	15.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	802.00930		0.80201	987.80630	0.98781	802.009	15.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	50.80930		0.05081	39.30630	0.03931	50.809	15.20	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	760.87010		0.76087	944.37380	0.94437	760.870	15.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	59.67010		0.05967	45.87380	0.04587	59.670	15.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	397.22570		0.39723	535.16710	0.53517	397.226	16.65	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	246.02570		0.24603	186.66710	0.18667	246.026	16.65	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	744.71040		0.74471	927.22250	0.92722	744.710	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	63.51040		0.06351	48.72250	0.04872	63.510	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	593.26970		0.59327	763.49540	0.76350	593.270	15.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	112.06970		0.11207	84.99540	0.08500	112.070	15.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,743.79440		1.74379	1,941.99210	1.94199	1,743.794	17.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	2.59440		0.00259	3.49210	0.00349	2.594	17.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,694.07880		1.69408	1,892.45060	1.89245	1,694.079	16.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	2.87880		0.00288	3.95060	0.00395	2.879	16.96	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	472.46800		0.47247	624.19800	0.62420	472.468	16.19	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	181.26800		0.18127	135.69800	0.13570	181.268	16.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,793.53950		1.79354	1,991.58490	1.99158	1,793.540	17.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	2.33950		0.00234	3.08490	0.00308	2.339	17.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			10.03060		10.03060	10.22910	10.22910		16.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	814.83430		0.81483	994.24610	0.99425	814.834	15.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	84.23430		0.08423	65.14610	0.06515	84.234	15.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	806.97180		0.80697	985.91120	0.98591	806.972	15.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	86.37180		0.08637	66.81120	0.06681	86.372	15.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	446.14340		0.44614	577.64550	0.57765	446.143	16.64	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	295.54340		0.29554	228.54550	0.22855	295.543	16.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	830.67550		0.83068	1,011.00770	1.01101	830.676	15.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	80.07550		0.08008	61.90770	0.06191	80.076	15.35	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	822.73510		0.82274	1,002.61210	1.00261	822.735	15.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.29	Put	82.13510		0.08214	63.51210	0.06351	82.135	15.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.03480		10.03480	10.23350	10.23350		17.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	861.19920		0.86120	1,042.67310	1.04267	861.199	15.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	76.39920		0.07640	59.17310	0.05917	76.399	15.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	853.19580		0.85320	1,034.20740	1.03421	853.196	15.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	78.39580		0.07840	60.70740	0.06071	78.396	15.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	607.01490		0.60701	765.93870	0.76594	607.015	15.80	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	172.21490		0.17221	132.43870	0.13244	172.215	15.80	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	547.68930		0.54769	695.13720	0.69514	547.689	16.10	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	212.88930		0.21289	161.63720	0.16164	212.889	16.10	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	869.23960		0.86924	1,051.16930	1.05117	869.240	15.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	74.43960		0.07444	57.66930	0.05767	74.440	15.32	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,790.09560		1.79010	1,988.67160	1.98867	1,790.096	16.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.29560		0.00530	5.17160	0.00517	5.296	16.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,740.93140		1.74093	1,939.42810	1.93943	1,740.931	16.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	6.13140		0.00613	5.92810	0.00593	6.131	16.44	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	666.02150		0.66602	832.97530	0.83298	666.021	15.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	141.22150		0.14122	109.47530	0.10948	141.221	15.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,839.36470		1.83936	2,038.00390	2.03800	1,839.365	16.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.56470		0.00456	4.50390	0.00450	4.565	16.62	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.07160		10.07160	10.27180	10.27180		16.93	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	424.95810		0.42496	539.12980	0.53913	424.958	16.99	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	423.35810		0.42336	337.32980	0.33733	423.358	16.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	800.60250		0.80060	972.55830	0.97256	800.603	15.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	129.00250		0.12900	100.75830	0.10076	129.003	15.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	793.27310		0.79327	964.68790	0.96469	793.273	15.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	131.67310		0.13167	102.88790	0.10289	131.673	15.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	750.10350		0.75010	918.15370	0.91815	750.104	15.49	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
DAUS	On 22/10/2013	Any day expiry	9.47	Put	148.50350		0.14850	116.35370	0.11635	148.504	15.49	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	807.96980		0.80797	980.45900	0.98046	807.970	15.43	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	126.36980		0.12637	98.65900	0.09866	126.370	15.43	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.07580	10.07580		10.27620			16.94	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	419.73750		0.41974	531.37000	0.53137	419.738	17.09	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	443.93750		0.44394	355.17000	0.35517	443.938	17.09	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	735.87740		0.73588	902.03990	0.90204	735.877	15.53	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	160.07740		0.16008	125.83990	0.12584	160.077	15.53	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	728.94260		0.72894	894.51190	0.89451	728.943	15.54	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	163.14260		0.16314	128.31190	0.12831	163.143	15.54	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	701.61360		0.70161	864.73920	0.86474	701.614	15.57	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	175.81360		0.17581	138.53920	0.13854	175.814	15.57	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	742.85120		0.74285	909.60170	0.90960	742.851	15.53	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	157.05120		0.15705	123.40170	0.12340	157.051	15.53	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.08010	10.08010		10.28060			16.89	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	783.96880		0.78397	953.46420	0.95346	783.969	15.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	143.86880		0.14387	112.86420	0.11286	143.869	15.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	776.80190		0.77680	945.74010	0.94574	776.802	15.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	146.70190		0.14670	115.14010	0.11514	146.702	15.46	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	676.18190		0.67618	833.87650	0.83388	676.182	15.67	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	196.08190		0.19608	153.27650	0.15328	196.082	15.67	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,791.49060		1.79149	1,991.03370	1.99103	1,791.491	16.39	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	11.39060		0.01139	10.43370	0.01043	11.391	16.39	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	791.17350		0.79117	961.22240	0.96122	791.174	15.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	141.07350		0.14107	110.62240	0.11062	141.074	15.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	617.37740		0.61738	763.66370	0.76366	617.377	15.94	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	237.27740		0.23728	183.06370	0.18306	237.277	15.94	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,840.15870		1.84016	2,039.86690	2.03987	1,840.159	16.47	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 28/10/2013	Any day expiry	8.25	Put	10.05870		0.01006	9.26690	0.00927	10.059	16.47	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.12250		10.12250	10.32480	10.32480		16.89	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	839.18410		0.83918	1,007.17630	1.00718	839.184	15.46	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	166.68410		0.16668	132.37630	0.13238	166.684	15.46	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	678.94490		0.67894	826.39520	0.82640	678.945	15.83	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	256.44490		0.25644	201.59520	0.20160	256.445	15.83	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,841.17160		1.84117	2,041.63730	2.04164	1,841.172	16.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	18.67160		0.01867	16.83730	0.01684	18.672	16.62	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	853.37770		0.85338	1,022.48710	1.02249	853.378	15.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	160.87770		0.16088	127.68710	0.12769	160.878	15.45	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	846.26350		0.84626	1,014.81760	1.01482	846.264	15.46	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	163.76350		0.16376	130.01760	0.13002	163.764	15.46	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.15940		10.15940	10.36300	10.36300		16.87	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	782.72180		0.78272	939.42550	0.93943	782.722	15.53	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	233.32180		0.23332	186.42550	0.18643	233.322	15.53	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	795.61740		0.79562	953.56010	0.95356	795.617	15.51	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	226.21740		0.22622	180.56010	0.18056	226.217	15.51	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	789.15220		0.78915	946.47700	0.94648	789.152	15.52	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	229.75220		0.22975	183.47700	0.18348	229.752	15.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.25480		10.25480	10.46170	10.46170		16.86	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,285.14350		1.28514	1,470.54060	1.47054	1,285.144	15.15	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	120.34350		0.12034	98.84060	0.09884	120.344	15.15	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,276.90310		1.27690	1,461.99480	1.46199	1,276.903	15.14	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	122.10310		0.12210	100.29480	0.10029	122.103	15.14	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,268.68520		1.26869	1,453.46430	1.45346	1,268.685	15.13	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	123.88520		0.12389	101.76430	0.10176	123.885	15.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.28230		10.28230	10.49040	10.49040		16.79	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,319.59580		1.31960	1,505.79000	1.50579	1,319.596	15.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.09	Put	127.29580		0.12730	105.39000	0.10539	127.296	15.15	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,311.38330		1.31138	1,497.27150	1.49727	1,311.383	15.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	129.08330		0.12908	106.87150	0.10687	129.083	15.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,303.19050		1.30319	1,488.76760	1.48877	1,303.191	15.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	130.89050		0.13089	108.36760	0.10837	130.890	15.13	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.38140		10.38140	10.59430	10.59430		16.93	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	870.79560		0.87080	1,002.02230	1.00202	870.796	15.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	449.39560		0.44940	367.72230	0.36772	449.396	15.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	880.55180		0.88055	1,013.91850	1.01392	880.552	15.87	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	439.15180		0.43915	359.61850	0.35962	439.152	15.87	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	875.65720		0.87566	1,007.95520	1.00796	875.657	15.90	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	444.25720		0.44426	363.65520	0.36366	444.257	15.90	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			114.31643		114.31643	114.27853	114.27853			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	683.57000		0.68357	721.47000	0.72147	683.570		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	693.57000		0.69357	731.47000	0.73147	693.570		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	673.57000		0.67357	711.47000	0.71147	673.570		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.99856		89.10406	9.09151	88.34409				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	11.86000		0.01186	0.00000	0.00000	11.860			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	748.11000	0.74811	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,052.73000		78.05273	77,292.76000	77.29276	78,052.730			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			9.10358		86.58042	9.19967	85.80979				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	5,183.82000		5.18382	5,954.45000	5.95445	5,183.820			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	5,095.54000		5.09554	5,866.17000	5.86617	5,095.540			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	5,007.39000		5.00739	5,778.02000	5.77802	5,007.390			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			440.69400		440.69400	437.97700	437.97700				17,627,760.00	4	377.00
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	52,960.00000		5.29600	80,130.00000	8.01300	52,960.000			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	53,060.00000		5.30600	80,230.00000	8.02300	53,060.000			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	53,160.00000		5.31600	80,330.00000	8.03300	53,160.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			446.91400		446.91400	444.15800	444.15800				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	9,240.00000		0.92400	0.00000	0.00000	9,240.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	18,320.00000	1.83200	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	9,140.00000		0.91400	0.00000	0.00000	9,140.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	18,420.00000	1.84200	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	9,040.00000		0.90400	0.00000	0.00000	9,040.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	18,520.00000	1.85200	0.000		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			206.00600		206.00600	205.84700	205.84700			18,540,540.00	9	1,050.00
IGOV	On 07/11/2013	Index Future			208.94100		208.94100	208.78000	208.78000			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			558.15700		558.15700	568.14800	568.14800			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 19/06/2013	Jibar Tradeable Future			5.12500		94.87500	5.16000	94.84000			0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.18000		94.82000	5.21000	94.79000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.22000		94.78000	5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.24000		94.76000	5.31000	94.69000			0.00	1,000	1,700.00

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			5.26000		94.74000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.29000		94.71000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.31000		94.69000	5.38000	94.62000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.42000		94.58000	5.51000	94.49000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.58000		94.42000	5.68000	94.32000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.76000		94.24000	5.86000	94.14000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.96000		94.04000	6.07000	93.93000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.17000		93.83000	6.27000	93.73000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.97580		7.97580	8.03420	8.03420		15.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	636.84170	0.63684	695.45450	0.69545	636.842	20.88			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.04170	0.00104	1.25450	0.00125	1.042	20.88			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	626.89770	0.62690	685.51200	0.68551	626.898	20.73			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.09770	0.00110	1.31200	0.00131	1.098	20.73			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	616.95710	0.61696	675.57260	0.67557	616.957	20.57			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.15710	0.00116	1.37260	0.00137	1.157	20.57			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.04340		8.04340	8.10530	8.10530		11.82		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	501.86140	0.50186	561.96940	0.56197	501.861	11.83			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	48.46140	0.04846	46.66940	0.04667	48.461	11.83			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	493.60380	0.49360	553.56670	0.55357	493.604	11.81			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	50.20380	0.05020	48.26670	0.04827	50.204	11.81			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	485.39560	0.48540	545.31310	0.54531	485.396	11.80			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	51.99560	0.05200	50.01310	0.05001	51.996	11.80			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.09360		8.09360	8.16000	8.16000		13.21		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	286.38390	0.28638	0.00000	0.00000	286.384	13.32			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	342.78390	0.34278	0.00000	0.00000	342.784	13.32			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	282.41940	0.28242	0.00000	0.00000	282.419	13.35			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	348.81940	0.34882	0.00000	0.00000	348.819	13.35			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	290.39820	0.29040	0.00000	0.00000	290.398	13.30			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	336.79820		0.33680	0.00000	0.00000	336.798	13.30	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.10420		107.76967	7.21265	107.00842			0.00	0	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,299.85000		1.29985	538.60000	0.53860	1,299.850		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	1,369.22000		1.36922	607.97000	0.60797	1,369.220		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	1,438.53000		1.43853	677.28000	0.67728	1,438.530		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.17856		105.37510	7.29156	104.60306			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	4,867.03000		4.86703	5,639.07000	5.63907	4,867.030		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	4,794.30000		4.79430	5,566.34000	5.56634	4,794.300		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	4,721.62000		4.72162	5,493.66000	5.49366	4,721.620		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.69604		120.56861	5.78948	120.36750		1.82	0.00	0	7,776.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,112.98000		91.11298	90,911.87000	90.91187	91,112.980	1.95	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.76448		115.46399	5.87336	115.26005		1.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	398.33000		0.39833	221.32000	0.22132	398.330	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	726.16000		0.72616	753.09000	0.75309	726.160	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	406.26000		0.40626	227.52000	0.22752	406.260	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	715.27000		0.71527	740.47000	0.74047	715.270	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	414.30000		0.41430	233.84000	0.23384	414.300	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	704.49000		0.70449	727.97000	0.72797	704.490	1.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.83089		117.01808	5.95905	116.81150		1.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	485.45000		0.48545	303.08000	0.30308	485.450	1.59	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
R157	On 06/02/2014	Bond Future	5.66	Put	761.73000	0.76173	785.94000	0.78594	761.730	1.59	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.64	Call	471.02000	0.47102	291.17000	0.29117	471.020	1.59	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.64	Put	779.69000	0.77969	806.42000	0.80642	779.690	1.59	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.65	Call	478.20000	0.47820	297.08000	0.29708	478.200	1.59	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.65	Put	770.67000	0.77067	796.13000	0.79613	770.670	1.59	0.00	0	0.00	
R157	On 08/05/2014	Bond Future			5.90203	111.79367	6.05628	111.58429		1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.21	Call	166.07000	0.16607	124.71000	0.12471	166.070	1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.21	Put	1,112.44000	1.11244	1,280.46000	1.28046	1,112.440	1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.19	Call	159.96000	0.15996	119.85000	0.11985	159.960	1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.19	Put	1,133.85000	1.13385	1,303.12000	1.30312	1,133.850	1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.20	Call	163.00000	0.16300	122.26000	0.12226	163.000	1.17	0.00	0	0.00	
R157	On 08/05/2014	Bond Future	5.20	Put	1,123.13000	1.12313	1,291.77000	1.29177	1,123.130	1.17	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			7.49701	126.38906	7.62058	125.18945		11.65	31,597,265.00	250	62,318.00	
R186	On 01/08/2013	Bond Future	7.20	Call	1,170.11000	1.17011	830.92000	0.83092	1,170.110	11.50	7,956,748.00	6,800	6,800.00	
R186	On 01/08/2013	Bond Future	7.20	Put	4,120.37000	4.12037	4,980.79000	4.98079	4,120.370	11.50	0.00	0	2,957.00	
R186	On 01/08/2013	Bond Future	7.25	Call	1,331.60000	1.33160	957.22000	0.95722	1,331.600	11.51	1,331,600.00	1,000	5,315.00	
R186	On 01/08/2013	Bond Future	7.25	Put	3,778.48000	3.77848	4,603.71000	4.60371	3,778.480	11.51	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.50	Call	2,361.67000	2.36167	0.00000	0.00000	2,361.670	11.58	32,118,712.00	13,600	6,800.00	
R186	On 01/08/2013	Bond Future	7.50	Put	2,332.46000	2.33246	0.00000	0.00000	2,332.460	11.58	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	117,116.65000	117.11665	115,917.04000	115.91704	117,116.650	12.20	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.20	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Call	660.95000	0.66095	445.60000	0.44560	660.950	11.44	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Put	5,652.48000	5.65248	6,636.74000	6.63674	5,652.480	11.44	0.00	0	4,100.00	

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	6.50	Call	105.93000		0.10593	59.07000	0.05907	105.930	11.36	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	10,401.13000		10.40113	11,553.88000	11.55388	10,401.130	11.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	282.48000		0.28248	177.12000	0.17712	282.480	11.36	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	7,889.37000		7.88937	8,983.62000	8.98362	7,889.370	11.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	339.14000		0.33914	215.89000	0.21589	339.140	11.38	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	7,417.19000		7.41719	8,493.55000	8.49355	7,417.190	11.38	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.57325		128.17291	7.70142	126.95638		11.78	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,170.15000		7.17015	6,318.68000	6.31868	7,170.150	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,824.49000		1.82449	2,189.55000	2.18955	1,824.490	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,233.90000		7.23390	6,378.90000	6.37890	7,233.900	11.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,798.42000		1.79842	2,159.95000	2.15995	1,798.420	11.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,293.37000		11.29337	10,204.20000	10.20420	11,293.370	12.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	723.03000		0.72303	850.39000	0.85039	723.030	12.29	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.50	Call	715.11000		0.71511	514.76000	0.51476	715.110	11.48	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	11,587.69000		11.58769	12,603.87000	12.60387	11,587.690	11.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	1,141.95000		1.14195	870.78000	0.87078	1,141.950	11.48	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,368.12000		9.36812	10,313.48000	10.31348	9,368.120	11.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,106.61000		7.10661	6,258.99000	6.25899	7,106.610	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,850.87000		1.85087	2,219.78000	2.21978	1,850.870	11.98	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.64327		124.60755	7.77591	123.37469		12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	5,420.45000		5.42045	4,863.41000	4.86341	5,420.450	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,427.07000		4.42707	5,102.89000	5.10289	4,427.070	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	5,470.43000		5.47043	4,909.67000	4.90967	5,470.430	12.04	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,384.54000		4.38454	5,056.64000	5.05664	4,384.540	12.04	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	5,371.93000		5.37193	4,817.37000	4.81737	5,371.930	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,471.15000		4.47115	5,149.45000	5.14945	4,471.150	12.03	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.71624		126.29519	7.85360	125.04566		11.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	3,290.39000		3.29039	2,879.22000	2.87922	3,290.390	11.56	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 08/05/2014	Bond Future	7.10	Put	9,120.97000		9.12097	9,959.33000	9.95933	9,120.970	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	3,322.91000		3.32291	2,908.70000	2.90870	3,322.910	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	9,055.86000		9.05586	9,891.18000	9.89118	9,055.860	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	3,258.08000		3.25808	2,849.93000	2.84993	3,258.080	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	9,186.40000		9.18640	10,027.78000	10.02778	9,186.400	11.56	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			293.03333		293.03333	292.94615	292.94615			0.00	0	2,498.00
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	1,956.67000		1.95667	2,043.85000	2.04385	1,956.670		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	1,966.67000		1.96667	2,053.85000	2.05385	1,966.670		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	1,976.67000		1.97667	2,063.85000	2.06385	1,976.670		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			5.41129		105.45411	5.47394	105.36964		1.13	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,208.43000		68.20843	68,123.96000	68.12396	68,208.430	1.23	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.23	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.43889		106.94251	5.51758	106.85686		1.08	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	65.00000		0.06500	18.91000	0.01891	65.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	775.27000		0.77527	814.83000	0.81483	775.270	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	67.03000		0.06703	19.76000	0.01976	67.030	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	766.30000		0.76630	804.68000	0.80468	766.300	1.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Call	69.09000		0.06909	20.64000	0.02064	69.090	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	757.36000		0.75736	794.56000	0.79456	757.360	1.05	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.44086		103.97315	5.54333	103.88644		0.92	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	240.70000		0.24070	152.73000	0.15273	240.700	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	394.01000		0.39401	392.75000	0.39275	394.010	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	233.63000		0.23363	146.19000	0.14619	233.630	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	403.92000		0.40392	403.19000	0.40319	403.920	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	237.14000		0.23714	149.44000	0.14944	237.140	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	398.94000		0.39894	397.95000	0.39795	398.940	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.43522		105.38130	5.58138	105.29343		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	76.47000		0.07647	58.58000	0.05858	76.470	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	484.24000		0.48424	554.22000	0.55422	484.240	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	73.38000		0.07338	56.06000	0.05606	73.380	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	493.27000		0.49327	563.82000	0.56382	493.270	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	74.76000		0.07476	57.18000	0.05718	74.760	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	488.59000		0.48859	558.88000	0.55888	488.590	0.55	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			218.23976		218.23976	218.16926	218.16926			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	4,750.24000		4.75024	4,820.74000	4.82074	4,750.240		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	4,760.24000		4.76024	4,830.74000	4.83074	4,760.240		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	4,770.24000		4.77024	4,840.74000	4.84074	4,770.240		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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.24477		110.38656	6.33467	110.05176		3.87	551,932,800.00	5,000	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	97,173.36000		97.17336	96,838.56000	96.83856	97,173.360	4.07	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.07	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.32363		107.78515	6.42093	107.44564		3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	335.15000		0.33515	189.40000	0.18940	335.150	3.85	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,507.20000		2.50720	2,700.96000	2.70096	2,507.200	3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	611.00000		0.61100	400.89000	0.40089	611.000	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,785.28000		1.78528	1,914.68000	1.91468	1,785.280	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	623.06000		0.62306	410.82000	0.41082	623.060	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,761.91000		1.76191	1,889.18000	1.88918	1,761.910	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	635.27000		0.63527	420.92000	0.42092	635.270	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,738.71000		1.73871	1,863.87000	1.86387	1,738.710	3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,555.63000		105.55563	105,216.12000	105.21612	105,555.630	4.12	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.39972		109.23573	6.50497	108.89173		3.65	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	948.06000		0.94806	748.85000	0.74885	948.060	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,736.73000		1.73673	1,881.52000	1.88152	1,736.730	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	689.80000		0.68980	521.97000	0.52197	689.800	3.59	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,175.30000		2.17530	2,351.47000	2.35147	2,175.300	3.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	921.23000		0.92123	724.50000	0.72450	921.230	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,776.03000		1.77603	1,923.30000	1.92330	1,776.030	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	934.58000		0.93458	736.61000	0.73661	934.580	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,756.31000		1.75631	1,902.34000	1.90234	1,756.310	3.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.47809		106.55394	6.59237	106.20528		3.27	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	512.70000		0.51270	432.51000	0.43251	512.700	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,736.51000		2.73651	3,004.98000	3.00498	2,736.510	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	496.59000		0.49659	418.38000	0.41838	496.590	3.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Put	2,783.16000		2.78316	3,053.61000	3.05361	2,783.160	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	504.60000		0.50460	425.40000	0.42540	504.600	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	2,759.79000		2.75979	3,029.25000	3.02925	2,759.790	3.24	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			6.43927		107.99015	6.52835	107.57482		5.37	0.00	0	13,569.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,106.65000		99.10665	98,691.32000	98.69132	99,106.650	5.63	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.51191		109.51438	6.60675	109.09317		5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,053.74000		1.05374	784.16000	0.78416	1,053.740	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,047.33000		2.04733	2,198.96000	2.19896	2,047.330	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,071.92000		1.07192	799.90000	0.79990	1,071.920	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,020.49000		2.02049	2,169.68000	2.16968	2,020.490	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,090.30000		1.09030	815.85000	0.81585	1,090.300	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,993.87000		1.99387	2,140.63000	2.14063	1,993.870	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	2,828.61000		2.82861	2,436.48000	2.43648	2,828.610	5.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	682.47000		0.68247	711.55000	0.71155	682.470	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.57881		106.95745	6.67955	106.53070		5.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,490.99000		1.49099	1,239.61000	1.23961	1,490.990	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,253.67000		2.25367	2,429.04000	2.42904	2,253.670	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,510.01000		1.51001	1,257.27000	1.25727	1,510.010	5.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,229.86000		2.22986	2,403.87000	2.40387	2,229.860	5.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,472.11000		1.47211	1,222.11000	1.22211	1,472.110	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,277.64000		2.27764	2,454.39000	2.45439	2,277.640	5.23	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.65205		108.40603	6.75941	107.97350		4.57	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	944.17000		0.94417	822.69000	0.82269	944.170	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,410.46000		3.41046	3,721.51000	3.72151	3,410.460	4.58	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
R204	On 08/05/2014	Bond Future	6.06	Call	957.71000	0.95771	834.94000	0.83494	957.710	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,382.46000	3.38246	3,692.22000	3.69222	3,382.460	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	930.76000	0.93076	810.56000	0.81056	930.760	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,438.60000	3.43860	3,750.93000	3.75093	3,438.600	4.58	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			5.35429	101.34169	5.45221	101.29868		0.41	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,343.58000	30.34358	30,300.57000	30.30057	30,343.580	0.45	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	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.42683	102.77207	5.67113	102.72847		0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.11000	0.01211	1.00000	0.00100	12.110	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	215.44000	0.21544	247.93000	0.24793	215.440	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	12.35000	0.01235	1.04000	0.00104	12.350	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	213.88000	0.21388	246.17000	0.24617	213.880	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.59000	0.01259	1.08000	0.00108	12.590	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	212.33000	0.21233	244.42000	0.24442	212.330	0.27	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.72829	103.11782	6.82733	102.60018		6.69	0.00	0	13,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	95,546.63000	95.54663	95,028.99000	95.02899	95,546.630	7.04	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.80306	104.57326	6.90749	104.04829		6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,519.36000	1.51936	1,198.75000	1.19875	1,519.360	6.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,091.44000	2.09144	2,295.80000	2.29580	2,091.440	6.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	1,542.39000		1.54239	1,219.47000	1.21947	1,542.390	6.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,063.71000		2.06371	2,265.76000	2.26576	2,063.710	6.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,565.64000		1.56564	1,240.41000	1.24041	1,565.640	6.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,036.24000		2.03624	2,235.98000	2.23598	2,036.240	6.53	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.87337		102.34109	6.98330	101.80913		6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,773.60000		1.77360	1,433.07000	1.43307	1,773.600	6.67	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,815.88000		2.81588	3,007.31000	3.00731	2,815.880	6.67	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,731.67000		1.73167	1,394.68000	1.39468	1,731.670	6.67	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,872.31000		2.87231	3,067.28000	3.06728	2,872.310	6.67	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,752.56000		1.75256	1,413.80000	1.41380	1,752.560	6.67	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,844.00000		2.84400	3,037.20000	3.03720	2,844.000	6.67	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.95197		103.72712	7.06794	103.18797		5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,033.43000		1.03343	894.84000	0.89484	1,033.430	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	4,567.14000		4.56714	4,967.70000	4.96770	4,567.140	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,006.17000		1.00617	870.41000	0.87041	1,006.170	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	4,637.18000		4.63718	5,040.57000	5.04057	4,637.180	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,019.74000		1.01974	882.56000	0.88256	1,019.740	5.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	4,602.09000		4.60209	5,004.06000	5.00406	4,602.090	5.91	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.81834		101.94655	6.91683	101.37027		7.57	61,167,930.00	600	10,583.00
R208	On 01/08/2013	Bond Future	101.40	Call	92,902.08000		92.90208	92,325.80000	92.32580	92,902.080	7.92	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.88965		99.98954	6.99282	99.40518		7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,797.97000		1.79797	1,432.24000	1.43224	1,797.970	7.89	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
R208	On 07/11/2013	Bond Future	6.79	Put	2,366.44000		2.36644	2,585.07000	2.58507	2,366.440	7.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,824.15000		1.82415	1,455.89000	1.45589	1,824.150	7.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,335.39000		2.33539	2,551.49000	2.55149	2,335.390	7.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,850.56000		1.85056	1,479.78000	1.47978	1,850.560	7.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,304.62000		2.30462	2,518.20000	2.51820	2,304.620	7.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	4,208.71000		4.20871	3,695.37000	3.69537	4,208.710	8.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	812.44000		0.81244	883.46000	0.88346	812.440	8.11	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.95518		101.33523	7.06303	100.74303		7.78	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,060.27000		2.06027	1,703.90000	1.70390	2,060.270	7.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,199.02000		3.19902	3,434.85000	3.43485	3,199.020	7.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,084.37000		2.08437	1,726.43000	1.72643	2,084.370	7.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,167.25000		3.16725	3,401.51000	3.40151	3,167.250	7.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,036.34000		2.03634	1,681.55000	1.68155	2,036.340	7.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,231.00000		3.23100	3,468.41000	3.46841	3,231.000	7.73	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.02329		99.31107	7.13617	98.71085		7.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,278.24000		1.27824	1,116.91000	1.11691	1,278.240	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	5,232.81000		5.23281	5,671.70000	5.67170	5,232.810	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,294.47000		1.29447	1,131.57000	1.13157	1,294.470	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	5,193.05000		5.19305	5,630.37000	5.63037	5,193.050	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,262.16000		1.26216	1,102.39000	1.10239	1,262.160	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	5,272.74000		5.27274	5,713.19000	5.71319	5,272.740	7.26	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.40351		80.51726	8.49601	79.75133		16.37	0.00	0	9,942.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Call	70,568.15000		70.56815	69,802.22000	69.80222	70,568.150	16.98	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.98	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	831.00000		0.83100	587.92000	0.58792	831.000	16.19	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	4,312.70000		4.31270	4,835.55000	4.83555	4,312.700	16.19	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.48227		78.50931	8.57755	77.73262		17.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	4,321.83000		4.32183	3,763.53000	3.76353	4,321.830	17.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,962.57000		2.96257	3,180.96000	3.18096	2,962.570	17.70	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,960.10000		4.96010	4,367.40000	4.36740	4,960.100	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,494.34000		2.49434	2,678.33000	2.67833	2,494.340	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	5,007.09000		5.00709	4,412.07000	4.41207	5,007.090	17.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,463.25000		2.46325	2,644.92000	2.64492	2,463.250	17.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	5,054.27000		5.05427	4,456.95000	4.45695	5,054.270	17.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,432.47000		2.43247	2,611.84000	2.61184	2,432.470	17.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	8,660.50000		8.66050	7,928.04000	7.92804	8,660.500	18.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	951.34000		0.95134	995.57000	0.99557	951.340	18.21	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.55480		79.56594	8.65274	78.77892		17.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,603.10000		4.60310	4,187.17000	4.18717	4,603.100	17.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,561.00000		4.56100	4,932.09000	4.93209	4,561.000	17.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,524.83000		4.52483	4,111.77000	4.11177	4,524.830	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,644.85000		4.64485	5,018.81000	5.01881	4,644.850	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,563.88000		4.56388	4,149.39000	4.14939	4,563.880	17.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,602.77000		4.60277	4,975.30000	4.97530	4,602.770	17.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.62837		77.49856	8.72908	76.70085		17.62	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,739.66000		2.73966	2,493.95000	2.49395	2,739.660	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,271.98000		9.27198	9,823.98000	9.82398	9,271.980	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,686.16000		2.68616	2,444.12000	2.44412	2,686.160	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,399.66000		9.39966	9,955.33000	9.95533	9,399.660	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,712.83000		2.71283	2,468.96000	2.46896	2,712.830	17.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.85	Put	9,335.67000		9.33567	9,889.51000	9.88951	9,335.670	17.38	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			167.46238		167.46238	167.40942	167.40942			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	5,527.62000		5.52762	5,580.58000	5.58058	5,527.620		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	5,537.62000		5.53762	5,590.58000	5.59058	5,537.620		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	5,547.62000		5.54762	5,600.58000	5.60058	5,547.620		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.63499		130.63499	130.60097	130.60097			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	644.99000		0.64499	610.97000	0.61097	644.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	634.99000		0.63499	600.97000	0.60097	634.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	624.99000		0.62499	590.97000	0.59097	624.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			136.91783		136.91783	136.87711	136.87711			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future	137.99	Put	1,072.17000		1.07217	1,112.89000	1.11289	1,072.170		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	1,082.17000		1.08217	1,122.89000	1.12289	1,082.170		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	1,092.17000		1.09217	1,132.89000	1.13289	1,092.170		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				8.12375	92.59807	8.22144	91.76688		14.45	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,983.05000		81.98305	81,151.86000	81.15186	81,983.050	15.09	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.20436	90.36827	8.30515	89.52536		15.46	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	5,437.67000		5.43767	4,823.83000	4.82383	5,437.670	15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,274.06000		2.27406	2,503.13000	2.50313	2,274.060	15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	5,488.31000		5.48831	4,871.92000	4.87192	5,488.310	15.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,244.84000		2.24484	2,471.36000	2.47136	2,244.840	15.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	5,539.14000		5.53914	4,920.21000	4.92021	5,539.140	15.69	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,215.93000		2.21593	2,439.91000	2.43991	2,215.930	15.69	0.00	0	0.00
R213	On 06/02/2014	Bond Future				8.27990	91.58437	8.38372	90.73022		15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,756.81000		4.75681	4,335.67000	4.33567	4,756.810	15.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,507.94000		4.50794	4,940.95000	4.94095	4,507.940	15.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,675.62000		4.67562	4,256.92000	4.25692	4,675.620	15.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,592.00000		4.59200	5,027.45000	5.02745	4,592.000	15.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,716.13000		4.71613	4,296.20000	4.29620	4,716.130	15.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,549.83000		4.54983	4,984.05000	4.98405	4,549.830	15.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future				8.35338	89.28621	8.46027	88.42043		15.57	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	3,012.69000		3.01269	2,732.31000	2.73231	3,012.690	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	8,939.37000		8.93937	9,524.77000	9.52477	8,939.370	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,956.23000		2.95623	2,679.83000	2.67983	2,956.230	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	9,062.19000		9.06219	9,651.57000	9.65157	9,062.190	15.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Call	2,984.38000		2.98438	2,705.99000	2.70599	2,984.380	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	9,000.64000		9.00064	9,588.03000	9.58803	9,000.640	15.45	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			8.50287		81.61724	8.60046	80.77443		17.42	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,169.34000		71.16934	70,326.53000	70.32653	71,169.340	18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.16	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.58158		79.48512	8.68213	78.63038		18.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,341.89000		1.34189	1,076.13000	1.07613	1,341.890	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,649.01000		8.64901	9,237.99000	9.23799	8,649.010	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,363.89000		1.36389	1,094.93000	1.09493	1,363.890	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,571.86000		8.57186	9,157.64000	9.15764	8,571.860	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,386.13000		1.38613	1,113.95000	1.11395	1,386.130	18.29	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,495.15000		8.49515	9,077.71000	9.07771	8,495.150	18.29	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			8.64557		104.91277	8.71270	104.17522			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	9,651.78000		9.65178	10,389.33000	10.38933	9,651.780		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	9,522.23000		9.52223	10,259.78000	10.25978	9,522.230		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	9,392.93000		9.39293	10,130.48000	10.13048	9,392.930		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.72874		101.97261	8.79802	101.22455			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	10,548.55000		10.54855	11,296.61000	11.29661	10,548.550		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.85	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	10,419.22000		10.41922	11,167.28000	11.16728	10,419.220		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	10,290.15000		10.29015	11,038.21000	11.03821	10,290.150		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	966.11520		0.09661	966.41630	0.09664	966.115	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.11520		0.00001	0.41630	0.00004	0.115	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.29930		0.08663	866.90330	0.08669	866.299	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.29930		0.00003	0.90330	0.00009	0.299	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.73960		0.07667	767.88650	0.07679	766.740	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.73960		0.00007	1.88650	0.00019	0.740	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	471.36460		0.04714	477.46340	0.04775	471.365	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	393.36460		0.03934	399.46340	0.03995	393.365	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	424.72860		0.04247	430.90420	0.04309	424.729	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	446.72860		0.04467	452.90420	0.04529	446.729	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	383.55480		0.03836	389.78270	0.03898	383.555	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	505.55480		0.05056	511.78270	0.05118	505.555	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,642,491,559.05</b>	<b>368,595</b>	<b>2 720 868.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		101.08558		101.06771			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.56000		106.41038	6.64500	106.23418			0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		101.36117		101.34173			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.59500		109.62794	7.75000	108.85859			0.00	0	51,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010		On 21/11/2022	Spot Bond	0.00000	100.19989	100.17937			0.00	0	10,910,000.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.31628	100.29534			0.00	1,000,000	6,000,000.00
AB012		On 21/11/2022	Spot Bond	8.00000	47.62640	8.00000	47.61624		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	8.45000	99.68730	8.53500	99.30147		0.00	0	1,700,000.00
AB06		On 27/03/2015	Spot Bond	6.71000	103.87592	6.79500	103.71242		2,080,100,000.00	310,000	11,610,000.00
AB07		On 07/03/2014	Spot Bond	6.54000	103.79241	6.59500	103.73368		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.67654	100.65569			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	7.90000	108.80463	7.98500	108.48726		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	101.31335	101.29454			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.68000	135.40876	0.68000	135.35291		0.00	0	6,000,000.00
ABCP13		On 07/12/2023	Spot Bond	1.48000	274.70529	1.48000	274.58591		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.18981	100.16961			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	101.75610	101.74003			0.00	695,763,000	90,210,000.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	102.04730	102.02914			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.44710	101.42853			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.51277	101.49337			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.55644	101.53648			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	6.97000	110.00936	7.05500	109.84205		0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.95432		101.93332			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.14000	104.66933	7.19500	104.57997			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.45425		102.43374			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.24791		100.22834			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.17375		101.15226			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.13666		101.11659			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.23755		101.21571			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.42882		101.40749			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.24000	104.62197	6.29500	104.58799			536,640,000.00	86,000	1,186,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	102.37048		102.35321			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.25448		100.23947			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.43000	129.14997	4.43000	129.08370			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.15000	125.32234	2.15000	125.26567			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.93000	117.50127	1.93000	117.44880			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.83000	104.45320	2.83000	104.40392			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.20000	119.93196	10.28500	119.65835			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.62679		101.59480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.62748		101.60107			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.71692		101.68914			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.94228		101.91200			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.23000	114.31727	3.23000	114.26217			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.36246	100.00000	30.28891			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.22000	169.60106	1.22000	169.52859			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	149.94212	2.76000	149.87174			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.25000	176.39849	1.25000	176.32294			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.75000	173.50251	1.75000	173.42588			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.24625	72.22954	7.28125	72.10618			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.24625	72.22954	7.28125	72.10618			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.08762	84.61000	15.06230			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.94000		89.78000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.44821		101.42818			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.18000		91.96000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.03828	100.00000	39.96232			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.00000		90.75000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	91.70000		91.44000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000	87.06000		86.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.94000		86.67000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.06901		101.05158			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.91379		100.89566			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.44000		86.24000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.68000	106.99347	6.73500	106.89311			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	110.43000		112.47000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	89.93000		89.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.59000		90.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	90.60000		90.39000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.22588		101.20840			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.50000	117.59964	6.58500	117.38545			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	103.40000		104.20000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.97384		100.95415			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	87.94000		87.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	87.30000		87.10000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.89000	106.78302	1.89000	106.73539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.23000	151.42670	2.23000	151.35786			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	197.20639	2.35000	197.11603			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	106.89000		107.79000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	87.27000		87.04000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.67000	96.07706	8.77500	95.40333			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	101.88000		98.82000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.75000		92.53000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	93.05000		94.18000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.64301		103.77602			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.84000		90.57000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.50000	111.56671	7.58500	111.18916		1,132,500,000.00		151,000	6,651,000.00
ABS5	On 01/05/2015	Spot Bond	6.51000	103.95607	6.59500	103.78492		1,191,330,000.00		183,000	3,783,000.00
ABS6	On 01/06/2020	Spot Bond	8.18000	100.21471	8.27500	99.69576		1,832,320,000.00		224,000	3,124,000.00
ABS7	On 11/09/2026	Spot Bond	9.11000	99.69711	9.23000	98.78040		0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	6.96000	108.03991	7.04500	107.80029		0.00		0	11,910,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	0.68000	126.79222	0.68000	126.73989			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.68269	4.00000	122.62099			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.28000	279.40631	1.28000	279.28640			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.08001	128.44669	-0.08001	128.39635			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.20000	132.06069	1.20000	132.00428			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.28962		100.26492			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	101.50743		101.48730			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.63433	100.00000	26.56910			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.13293		100.04126			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.13293		100.04126			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.66000	108.60662	10.74500	108.40180			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.42548		100.39929			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.72597	100.00000	1.72071			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.43690		100.41003			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.59830		100.56190			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	101.41361		101.39469			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.28761	100.00000	10.25621			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	101.40082		101.38207			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	100.41406		100.38855			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.04917	11.00000	57.03286			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.58407	100.00000	6.56397			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.29230		100.27160			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	101.27382		101.25293			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	101.57130		101.55033			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.64998		101.62798			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.82671		101.80241			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.57118		101.55021			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.62442		101.60276			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.64785		101.62588			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.65306		102.63145			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.65306		102.63145			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.67007		102.64831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	101.52860	101.50818			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.67007	102.64831			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.63605	102.61458			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	82.70255	82.68389			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.49871	101.47869			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	101.47543	101.45571			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.39170	101.37041			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	101.47543	101.45571			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.59253	101.57128			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.64557	101.62362			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.66686	101.64464			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.62428	101.60261			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	101.36886	101.35053			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.52861	101.50819			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	101.00347	100.98471			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.47000	109.73709	8.56500	109.21815		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	101.40090	101.38215			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.31500	104.20835	7.38500	104.14313		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	0.00000	100.69136		100.67183			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.83034		100.80931			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.61149		101.58790			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	100.72066		100.70089			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.21169	100.00000	4.20231			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.69151	100.00000	5.67899			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.88901		75.86895			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	147.30781		153.54214			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	147.34138		153.57573			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.57114		101.55017			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.30919		100.28990			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.30919		100.28990			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.72066		100.70089			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.18525		100.16551			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.51786		101.49759			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.50508		101.48497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	102.72882	102.70383			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.01613	100.03659			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.72713	102.70216			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.62117	102.59985			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.42376	103.40297			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.63396	101.61382			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.10398	102.08167			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.38410	101.36406			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.57755	101.55649			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	101.49541	101.47766			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	101.29643	101.27904			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.54362	101.52301			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.49110	100.47320			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.37318	101.35479			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.33694	101.31902			0.00	0	1,000,000.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.40729	101.38846			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.53936	101.51881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	0.00000	101.46478		101.44519			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.37958		101.36111			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.40303		101.38425			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.13720	10.23000	102.10951			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.42632		101.40723			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.39024		101.37163			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	101.95480		101.92883			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	103.68843		103.63942			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	101.32072		101.30357			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.52500	110.43770	8.61000	110.00379			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.53291		101.51243			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	107.47476	1.75000	107.42725			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.40090		101.38215			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.40500		101.38619			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.50783		101.48820			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.56095		101.54063			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.45468		101.43576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	0.00000	101.42705		101.40849			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.55033		101.53016			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.49720		101.47772			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.61408		101.59305			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.50783		101.48820			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.57158		101.55112			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.54183		101.52177			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.55033		101.53016			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.49556		101.47557			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.58597		101.56480			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.61365		101.59212			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	101.26721		101.25007			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	101.28998		101.27267			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.39010		101.37148			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.42207		101.40304			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.62013		101.59852			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.60983		101.58886			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.73091		101.70834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	101.51845		101.49869			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.71392		101.69157			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.72029		101.69786			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.73091		101.70834			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.53497		87.51765			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.64594		101.62450			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.64594		101.62450			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	108.63859		113.23775			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	109.41728		114.04897			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.41216		101.39381			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.39728		101.37912			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.66381		100.64827			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.28800		100.26991			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.66257		100.64137			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	101.33101		101.31622			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.75684	100.00000	5.74289			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.28006		100.26251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.31202	100.29246			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.33327	100.31238			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.89460	100.87572			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.99441	100.97347			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.12734	101.10366			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.73843	100.72072			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.18500	99.19844	7.22000	99.08971		0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.97707	100.95359			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.15165	101.12392			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.74500	105.74428	7.83000	105.32404		0.00	0	5,000,000.00
AIR02		On 30/04/2023	Spot Bond	8.55000	121.78662	8.67000	120.86468		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	45.60377	100.00000	45.49207		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.76000	112.76534	6.84500	112.52084		250,120,000.00	37,000	10,837,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	43.50368	100.00000	43.39713		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.69231	100.00000	12.66422		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.48000	156.41226	2.48000	156.34008		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	3.93000	127.80433	3.93000	127.74023		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.88966	100.87299			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG04	On 24/07/2013	Spot Bond	0.00000	100.71486		100.70027			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.26731		101.24762			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.99500	109.44366	8.08000	109.04098			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.88156		100.86334			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.91951		100.90052			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.92654	100.00000	63.76997			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.61640		100.59795			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.68500	112.61159	6.77000	112.39900		621,705,000.00	93,000	93,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	101.37947		101.35738			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	99.78535		99.76642			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.55000	102.30083	6.62000	102.26316			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.24675		101.22672			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.12000	103.53115	7.17500	103.44190			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.95000	108.90403	8.03500	108.56173			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.62581		100.60646			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.31033	105.29627	10.39973	105.14134			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.76081		101.73233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	10.36716	103.29511	10.45582	103.16483			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.39251	103.23245	10.48150	103.10128			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.76065		101.73217			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.41811	103.18103	10.50718	103.04069			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.14534	104.34073	11.24031	103.96819			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.80492		101.77575			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.80492		101.77575			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.80497		101.77580			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.56033	102.55653	10.64973	102.40518			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.50782	103.38207	10.59721	103.23051			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.36716	103.29511	10.45582	103.16483			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.38574	103.73405	10.47707	103.56832			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.54531	103.17228	9.64060	102.99219			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.70758		101.67993			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.69403		101.66753			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.69403		101.66753			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.59732		101.57236			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	10.31398	102.23889	10.38756	102.06963			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.77500	103.06022	10.81000	102.91540			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	95.19603		95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	100.25066	10.22500	100.10303			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	84.70357		84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	101.21184		101.19192			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.53950		101.51447			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.70295	12.22500	101.67733			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.66765		101.64158			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.39500	103.00902	10.48000	102.66385			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.61491		101.58967			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.65887		101.63294			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.65887		101.63294			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.62073		100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.59380		101.56890			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.20094		101.18224			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.31033	105.76971	13.39973	105.60854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	14.50189	105.08440	14.59057	104.79563			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.38799	104.00475	13.46943	103.82219			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.22902		102.19397			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.22902		102.19397			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.22902		102.19397			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.31651		102.28005			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.02727	100.00000	21.97332			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.04729	100.00000	19.99819			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.37487	100.00000	12.34456			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.38278	100.00000	12.35279			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.96181	100.00000	14.92516			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.96415	100.00000	12.93240			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.39049	100.00000	58.27971			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.77953		100.76336			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.80510		101.77592			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.84932		101.81946			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP70U	On 24/07/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.19000	175.63813	1.19000	175.56316			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.47000	150.66551	7.59000	148.00353			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.47000	150.87353	7.59000	148.22994			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.85500	103.37230	7.97500	102.29939			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.65368		100.63015			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.32669		101.30558			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.33023		100.30969			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	101.85902		101.84442			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.62920		100.61136			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	99.98138		99.96285			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.44225		101.42296			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	93.90475	100.00000	93.67516			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.14500	101.26037	7.23000	100.90068		371,540,000,000.00	52,000,000	57,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.93178		101.91252			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.81601		100.79719			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.83434		100.81512			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.89545		100.87486			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.95652		100.93456			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.12712		101.10133			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.15400	100.00000	6.13893			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.64137		100.62322			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.67647		100.65737			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.69151		100.67200			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.69652		100.67687			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.75663		100.73534			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.83668		100.81322			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.01967	100.00000	6.00493			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.01967	100.00000	6.00493			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.43315		101.41541			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.55801		101.53874			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.59206		101.57237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	7.77000	105.27846	7.80500	105.14166			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.69419		101.67326			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.87564		101.85248			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.36500	107.60272	6.42000	107.52095		1,826,755,000.00	287,000	3,087,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.24837		100.22942			0.00	0	2,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.14705		99.13209			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.80092		99.78669			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.71658		98.70232			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.24586		100.23046			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.57529	100.00000	6.55936			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.29674		100.27701			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.24671		100.23126			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.26084		100.24449			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.28646		100.26851			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.39254		100.36792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.57015		100.53322			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	99.79333		99.77507			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.31426		101.29528			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	101.52870		101.50829			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.87914		102.86323			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.76959	100.00000	11.74076			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.94000	109.20009	6.99500	109.10318			652,360,000.00	94,000	3,394,000.00
CBL08	On 02/11/2016	Spot Bond	8.60000	117.25950	8.68500	116.96197			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.06428		101.03538			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.77504		101.75699			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.30000	106.51769	8.38500	106.27031			1,759,600,000.00	212,000	9,470,000.00
CBL12	On 06/09/2018	Spot Bond	10.30500	106.83222	10.39000	106.45659			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.92382		100.89650			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.55500	108.11381	10.64000	107.71896			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.63463		100.61444			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.49000	103.60979	8.57500	103.30102			1,901,760,000.00	224,000	3,184,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.36831		100.34075			0.00	12,000,000	3,000,000.00
CBL18	On 23/08/2019	Spot Bond	10.99500	103.39781	11.08000	102.99145			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000	100.66740		100.64746			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.21546		102.18898			0.00	6,000,000	3,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.56699		100.54777			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.27500	96.81038	9.37000	96.32242			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.30000	126.74001	9.42000	125.83066			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.15000	116.69875	9.27000	115.75857			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.61000	121.12801	8.74000	120.03573		17,220,000,000.00		2,000,000	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.89069		99.86309			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.85000	105.09561	10.93500	104.86038			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.51646		100.49389			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.61365		101.57690			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.85588		101.81367			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	99.99967		99.97783			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	101.51809		101.49782			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	101.51809		101.49782			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	101.51809		101.49782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On 31/08/2013	Spot Bond	0.00000	100.13390		100.04098			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	101.52874		101.50833			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	101.42218		101.40315			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	101.33691		101.31899			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.58199		100.54655			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.27386		101.25297			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.57564		100.54058			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.42213		101.40311			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	101.34754		101.32948			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.60917		100.57212			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.29258		100.27189			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.27923		100.25943			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.14649		100.05268			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	101.55005		101.52937			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	101.47546		101.45575			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	101.49672		101.47672			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.22000	103.99833	10.30500	103.94491			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.80000	102.74266	7.88500	102.69618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	100.43464		100.40790			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.95494		101.92897			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	102.24102		102.21838			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	102.24102		102.21838			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.48757		100.46528			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.48647	100.00000	24.42715			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.28771	100.00000	24.22888			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.57120		101.55023			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	62.58662	100.00000	62.43501			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	62.97217	100.00000	62.81794			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	103.10241		103.08256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000	99.71164		99.68657			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.34187	10.11000	104.31345			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.71164		99.68657			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.09199		101.07304			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	99.56204		99.52455			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	103.44346		103.39791			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	111.32190	2.76000	111.26961			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511		100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	111.28164	3.14000	111.22821			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.17625	8.25000	102.15381			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	99.50536		99.46316			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.71164		99.68657			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.71164		99.68657			0.00	210,000,000	70,000,000.00
CLN198	On 13/09/2021	Spot Bond	3.10000	110.88828	3.10000	110.83531			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.71156	2.40000	110.66076			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.28216		102.25189			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.76951		101.74596			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	102.14843		102.11993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.95847		100.94053			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.97194		100.95375			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.56000	103.95305	7.64500	103.67939			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.01378		100.99517			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.99854		100.98021			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.85244		100.83334			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.86492		100.84501			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.61000	104.12244	7.69500	103.84796			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.61000	104.12244	7.69500	103.84796			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.66000	103.01653	7.74500	102.73341			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.61380		101.59228			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.79695		101.77303			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	99.87739		99.86147			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	99.87652		99.86050			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.88208		100.86384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	0.00000	100.88208		100.86384			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.99134	100.17539	52.86276			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.68771		99.66065			0.00	0	8,000,000.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.42069		100.40135			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.63843		101.61659			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.23609		100.21661			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.25246		100.23171			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.60824	9.35000	102.58234			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.60824	9.35000	102.58234			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.18253		100.16305			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.18307		100.16354			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.39838		100.36633			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.86695		99.84975			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.39043		100.35900			0.00	18,512,000	9,256,000.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.27796		101.25828			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.27796		101.25828			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.27796		101.25828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	101.27796		101.25828			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.27796		101.25828			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.31335		101.29317			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.37216		101.35115			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.37216		101.35115			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.37216		101.35115			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.37216		101.35115			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.37216		101.35115			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.38198		101.36083			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.32500	107.86709	8.41000	107.44435			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	101.90369		101.87839			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.29313		100.27584			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.79903		101.32279			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.79903		101.32279			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.70466		100.68549			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.85877		101.83405			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.36630		100.33804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	102.17805	102.14914			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.48657	101.46723			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.47594	101.45674			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.49669	101.47669			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.27634	100.25674			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.28866	100.26513			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.22304	100.19954			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.49243	101.47248			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.05989	102.03295			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	99.98186	99.96373			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.36522	101.34630			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.25614	101.23629			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.43342	101.41479			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.67781	101.65594			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.67781	101.65594			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.67781	101.65594			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.67781	101.65594			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.51892	100.49864			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000	100.13497		100.11431			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.59801		101.57382			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.59801		101.57382			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.57838		101.55446			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.42443		101.40120			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.57838		101.55446			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.24666		101.22349			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.73521		101.71210			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.42448		101.40124			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.42448		101.40124			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.42130		101.39912			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.45648	100.00000	6.44084			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	107.27128		107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.69905		101.67690			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	107.36936		107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	106.84193		106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	107.22960		107.22960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN307		On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond		0.00000	107.73697		107.73697		0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond		0.00000	100.48712		100.46584		0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond		9.95000	98.11109	10.05500	97.46494		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond		10.47000	99.65846	10.57500	99.01019		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		0.00000	101.35083		101.32977		0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		0.00000	101.75640		101.73349		0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		0.00000	100.47488		100.45413		0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	100.83159		100.81209		0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	100.79388		100.77225		0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	100.87011	8.80500	100.84650		0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	101.36272		101.34299		0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond		0.00000	101.27925		101.27925		0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond		0.00000	100.77806		100.75744		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.41768		100.39671			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.38188		100.35934			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.29542		100.27427			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.39455		100.36409			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.39455		100.36409			0.00	1,000,000	500,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.39455		100.36409			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.36967	100.00000	25.31290			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.36967	100.00000	25.31290			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.52453	7.01000	36.51775			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	154.03690		151.74379			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	0.00064	100.00000	0.00064			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.85500	130.45255	7.97500	129.36252			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.47000	150.66551	7.59000	148.00353			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.47000	150.87353	7.59000	148.22994			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.41988		83.40074			0.00	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	83.27812	83.25881			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.16360	101.14269			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.16360	101.14269			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	101.63508	101.61327			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	101.51582	101.49557			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	101.53930	101.51874			0.00	0	0.00
CLNF08		On 10/07/2013	Spot Bond	0.00000	101.15926	101.13869			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	101.55033	101.53016			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.83159	100.81209			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	101.39303	101.37493			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.11000	109.50198	8.19500	109.31620		0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.09000	103.70468	8.17500	103.33122		0.00	0	0.00
COJ05		On 05/06/2023	Spot Bond	9.18500	119.51481	9.28000	118.79541	18,370,000,000.00	2,000,000	196,000,000.00	
COJ06		On 09/12/2015	Spot Bond	7.56000	107.22474	7.64500	107.00321		0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	8.77500	113.32062	8.87000	112.72950		0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.26000	100.61537	9.36500	99.92936		0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.20000	101.75483	10.32000	100.82558		0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	9.46000	100.02526	9.46000	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
CPL002	On 29/11/2014	Spot Bond	0.00000	100.14807		100.12822			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.17014		100.14991			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.01324		100.03474			0.00	6,000,000	3,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.63060		100.61174			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.31548		101.30086			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.17764		101.16273			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.63500	98.75063	11.73000	98.00279			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.62261		100.60544			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.27500	100.30836	7.31000	100.16914			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.54918		100.53473			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.68910		101.66225			0.00	2,000,000	1,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.77606		101.74783			0.00	2,000,000	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.60190		101.57643			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.56000	103.54128	6.64500	103.50368			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.36000	123.07262	6.44500	122.78795			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.43000	113.56339	7.52500	113.01711		8,589,080,000.00	1,156,000	41,362,000.00	
DV23	On 27/02/2023	Spot Bond	7.94000	116.48965	8.04500	115.70248		7,455,660,000.00	939,000	87,604,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	7.06000	140.32912	7.13500	139.79596			97,831,832,000.00	13,857,200	18,170,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.61487		107.58155			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.14424		100.05081			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.15643		100.06111			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.16422		100.06763			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.85477		101.75486			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.69192	-0.30000	131.64111			0.00	0	20,109,000.00
EL28	On 02/05/2028	Spot Bond	1.66000	119.35496	1.66000	119.30256			0.00	0	15,100,000.00
EL29	On 19/11/2029	Spot Bond	1.74000	106.10265	1.74000	106.05583			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.62500	113.90214	8.72000	113.34583			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.52500	114.78757	8.62000	114.18985			0.00	0	1,940,000.00
EMM03	On 04/05/2024	Spot Bond	9.25000	106.30853	9.37000	105.44309			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.87500	97.00500	9.97000	96.53121			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.30683		100.28768			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.48371		100.46665			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.23386		100.21925			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.46626	100.00000	40.36823			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.22601	100.00000	53.09706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	84.82328	100.00000	84.63180				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.77290	3.00000	125.71317				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.52000	109.90859	10.60500	109.71843				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.52891		107.50048				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.90419		100.88189				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.21868		101.19718				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.91500	100.34663	9.00000	99.99667				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.41920		100.39705				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.38414		100.36375				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.37153		100.35289				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.42728		100.40473				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.41145		100.39080				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.34087		100.32265				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.35442		100.33553				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.36529		100.34585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.34250		100.32420			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.34219		100.32503			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.35820		100.34023			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.98000	105.70891	6.06500	105.51246			2,332,200,000.00	390,000	6,390,000.00
ES18	On 20/04/2018	Spot Bond	6.67000	111.75586	6.76000	111.34356			4,889,110,000.00	733,000	204,499,000.00
ES23	On 25/01/2023	Spot Bond	7.47000	120.78971	7.57500	119.97780			6,207,570,000.00	831,000	246,559,000.00
ES26	On 02/04/2026	Spot Bond	8.02500	99.99093	8.14500	99.03399			27,164,625,000.00	3,385,000	515,681,000.00
ES33	On 15/09/2033	Spot Bond	8.93500	88.34041	9.02500	87.57468			9,142,729,815,000.00	023,249,000	1,025,944,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.24214		100.22221			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.91271		100.89386			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.07309		101.05712			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.25079		101.23590			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.14132	100.00000	11.11433			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.84198	100.00000	10.81572			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.41744		100.39739			0.00	5,502,000	1,834,000.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.43230		100.41157			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.47980		100.45691			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.50649		100.48238			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	6.61000	104.88767	6.69500	104.76440			918,790,000.00	139,000	14,139,000.00
FRB05	On 21/12/2018	Spot Bond	8.39500	104.35084	8.48000	103.95628			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.93989		99.92462			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.93984		99.92456			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.82439		100.80401			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	101.19898		103.19624			0.00	0	55,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.19500	112.99434	10.28000	112.59405			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.98692		99.96685			0.00	0	1,500,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.52776	100.00000	71.33958			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	102.78044		102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.30000	131.04687	1.30000	130.99054			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.32000	278.45849	1.32000	278.33867			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.21000	151.79868	2.21000	151.72974			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	200.53675	2.24000	200.44548			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.77000	116.98637	6.85500	116.77280			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.88642	100.00000	29.82064			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.88642	100.00000	29.82064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	8.13600	54.99167	8.13800	54.94683			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	34.65906	9.50500	34.63191			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.41824	9.74000	33.39169			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	95.16391	100.00000	94.92176			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.07870		100.05233			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.38351		100.35261			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.62547		102.59072			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.62471		101.60305			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.37244		100.34240			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.37244		100.34240			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.07525		100.05016			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.36586		100.33633			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.84813		101.82354			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	102.17731		102.15044			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.57126		101.55028			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.74591		101.72266			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.02807		102.00155			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	102.14329		102.11684			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.73091		101.70834			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	102.13412		102.10618			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	102.31432		102.28397			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.63957		101.61821			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.72086		106.69317			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.56639		102.53266			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.69905		101.67690			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	102.01958		101.99318			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.42450		102.39268			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.82008		101.79633			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	101.94744		101.92200			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.29948		102.26933			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	102.12776		102.09990			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.40332		102.37177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	102.55581	102.52222			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.29312	102.26306			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.21894	102.18987			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.97927	101.95340			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.94107	101.91571			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	102.45839	102.42611			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	102.42661	102.39477			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	102.33975	102.30906			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	102.46263	102.43029			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	102.07474	102.04759			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.84505	100.09221	12.81390		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.52271	101.50289			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	102.58334	102.54938			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.83936	101.81489			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.08212	102.05447			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.34124	100.31362			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.98210	101.95576			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.70323	101.68054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.72456		101.70159			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.55630		101.53552			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.60345		101.58258			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.16593		102.13757			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.01554		100.99976			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.42762		101.41162			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.01554		100.99976			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.41181		101.39570			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.57158		101.55112			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.65577	13.22500	103.67526			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.46956		101.45045			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.98019		100.96497			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.98019		100.96497			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.47169		101.45255			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.25269		102.22281			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.09169		101.07162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169		On 31/01/2025	Spot Bond	2.84500	96.84666	2.84500	96.80093		0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.08242		100.05481		0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.43742		100.41650		0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.41659		100.39568		0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.34959		100.32896		0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.33251		100.31167		0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.31258		100.29168		0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.96262		100.94052		0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	101.70958		101.68680		0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	101.69899		101.67636		0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.90997		100.88754		0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	99.92183		99.90211		0.00	0	0.00
FRC55		On 11/07/2013	Spot Bond	0.00000	100.99108		100.97289		0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	101.43283		101.41367		0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.76697		100.74598		0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	2.54000	119.18585	2.54000	119.13056		0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	101.73303		101.70995		0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	101.75220		101.72887		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	2.52000	119.36715	2.52000	119.31184			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.26000	118.06568	0.26000	118.01831			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.54000	119.18585	2.54000	119.13056			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.23999	122.67888	1.23999	122.62634			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.31000	124.38786	1.31000	124.33440			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.87196		100.84819			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.13028	100.00000	21.07909			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.77352		102.73930			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.40859		102.37888			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.88781	4.73000	111.82934			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.45393		102.42366			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.48597		101.46611			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.72029		101.69738			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.30533		102.27476			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.03536		102.00832			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.95448		101.92850			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000	102.22720		102.19972			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.08700		100.05955			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	104.43923		104.40942			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.38628		100.35517			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.59644	100.00000	8.54475			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.32589		100.30544			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.32000	100.89398	10.37500	100.85724			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.20461		100.18149			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.13000	101.42567	7.18500	101.39732			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.75069		99.71836			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.60200		100.58394			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.70161		100.68068			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.82375		100.79931			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.90032		100.87367			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.38000	138.56370	3.38000	138.49646			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.30784		100.33378			0.00	0	198,800,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.81115		102.79420			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.87464		101.85804			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.50351		103.48357			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.07903		103.02490			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.73562		102.71257			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.77464		101.75770			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.83000	266.70353	1.83000	266.58508			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.33000	278.22213	1.33000	278.10234			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.05000	261.81634	2.05000	261.69850			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.67000	127.37213	1.67000	127.31608			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.71542		100.69579			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.27000	127.33384	1.27000	127.27920			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.95215		100.93166			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.12401		101.10450			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.75372		100.73129			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.59233		100.57232			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.40675		101.38671			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000	98.64675	2.45000	98.60124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000	0.81161	100.00000	0.80965			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.38758	104.97509	12.35624			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	99.94749		99.93411			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.50885		100.49059			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.89885	101.07593	18.85263			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.83400	100.44759	9.81008			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.35964		101.34343			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.09387	100.76967	17.05218			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.73292		100.71704			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.54759		100.52861			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.63264		101.60339			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.61043		100.59554			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000	108.15047	2.07000	108.10178			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.39360		100.36780			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	101.27963		101.26479			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.88150		100.86738			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.56000	110.48004	1.56000	110.43176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000	98.04819		98.04710			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.59000	110.13806	1.59000	110.08984			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.19078		100.16826			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.68000	105.54740	5.75000	105.44663			278,320,000.00	49,000	1,649,000.00
FRX15	On 14/03/2015	Spot Bond	5.99000	106.55612	6.12500	106.30817			2,222,290,000.00	371,000	1,700,000.00
FRX16	On 15/09/2016	Spot Bond	6.61000	105.82150	6.69500	105.55007			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.10000	106.98343	7.13500	106.83205			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.21500	114.75815	7.30000	114.36563			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.87000	106.15345	7.96500	105.64300			1,747,140,000.00	222,000	222,000.00
FRX23	On 28/02/2023	Spot Bond	8.84000	95.02524	8.94500	94.36080			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.87000	113.27473	8.99000	112.32030			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.57500	102.09463	9.67000	101.27387			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.88000	82.99188	9.97500	82.20834			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.02731		99.99951			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.18533		101.16571			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.07844		101.05904			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.30000	105.26627	8.38500	104.96138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000		100.54081		100.52619			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000		99.81213		99.79768			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000		98.97396		98.95951			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		99.27744		99.26299			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		99.48072		99.46629			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		99.40859		99.39417			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		99.19073		99.17628			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		99.10402		99.08957			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.92315		100.90650			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		101.20228		101.18067			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.71036		100.69334			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.72734		100.70990			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.76013		100.74190			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		2.85491	100.00000	2.84860			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.80081		100.78159			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.85723		100.83665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	99.93073		99.91315				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.14411		101.12494				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.94200		100.92332				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	99.79179		99.77340				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.13703		101.27415				0.00	8,000,000	8,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.91391		99.89639				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.14315		100.12722				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.43129		101.41015				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.87328		100.85484				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.87917		99.86143				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.63520		100.61618				0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.72808		100.71352				0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.50966		100.49510				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	105.68053		105.68198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.68053		105.68198			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	98.66630	100.00000	98.42506			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.87006		100.85130			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.89608		100.87678			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.15599	101.81310	7.23949	101.59600			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.94694		105.94909			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.90268		100.88323			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.94172		100.92145			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.50951	117.06290	7.59293	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.29132		106.29438			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.96137		100.94069			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.00036		100.97886			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.96078	114.94363	8.04412	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.50941		107.51573			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.03957		101.01725			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.07200		101.04899			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.12834		108.13866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.83316		109.84960			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.95618		100.93645			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.07635		101.05506			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.11862		101.09651			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.24000	117.19732	7.33500	116.60785			4,633,600,000.00	640,000	30,320,000.00
HWAY23	On 07/12/2023	Spot Bond	1.10000	283.71931	1.10000	283.59895			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.08000	284.20341	1.08000	284.08299			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.93000	106.21699	9.02000	105.32767			1,375,220,000.00	154,000	12,077,000.00
HWAY35	On 31/07/2035	Spot Bond	8.92500	106.31333	9.01500	105.40942			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.95000	117.69895	0.95000	117.64948			103,683,000,000.00	109,140,000	701,544,000.00
I2038	On 31/01/2038	Spot Bond	1.98000	111.17396	1.98000	111.12410			407,602,800,000.00	205,860,000	590,323,000.00
I2050	On 31/12/2050	Spot Bond	2.08000	117.32202	2.08000	117.26908			17,867,200,000.00	8,590,000	33,510,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.80000		93.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.66000	108.45209	6.74500	108.28740			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.31173		101.29396			0.00	4,000,000	2,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.84932		101.82823			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	101.26903		101.24851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	0.00000	99.93612		99.91991			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.38173		100.36590			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.84000	103.37255	6.91000	103.30077			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.16000	107.94381	7.24500	107.70491			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.65000	111.44408	7.73500	111.06810			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.77000	102.46172	6.84000	102.38367			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.77319		100.75533			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.29308		100.27474			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.23000	109.21096	3.23000	109.15825			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.98000	106.09495	7.06500	105.82928			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.57518		100.55733			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.61199		100.59304			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.07999	127.73086	0.07999	127.68023			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.27000	131.35009	1.27000	131.29372			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.12272		101.10463			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.61563		102.59532			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.35000	107.19785	7.43500	106.82540			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	99.98985		99.97235			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	101.62959		101.60919			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.37867		100.36039			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.82500	104.43929	7.91000	104.03981			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.33000	97.42714	8.42500	96.94696		824,670,000.00		99,000	99,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.61147		101.59392			0.00	5,876,000	3,870,000.00
IBL49	On 02/04/2018	Spot Bond	7.45000	100.82850	7.53500	100.47054			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00188	100.00000	0.00187			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.64977	5.00000	100.63620			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.64977	5.00000	100.63620			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.73379	5.00000	101.71992			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.64977	5.00000	100.63620			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.90813	4.00000	100.89727			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.53329		102.50935			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.43589		102.41254			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.54454		101.52041			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.66000	111.67745	8.74500	111.43055			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.30944		101.28800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	101.30944		101.28800			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.41925		100.39711			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.94105	100.00000	8.91939			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.29286		101.26310			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.90714		100.87763			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.70087		100.67147			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.66000	102.37107	8.74500	102.20975			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.15766		100.14062			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.35072		100.33542			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	99.93922		99.92403			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.66687		99.64245			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.84588	100.00000	3.83304			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.71481			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.65718	5.40000	98.61400			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On 11/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.84203			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.78471	5.25000	99.74176		73,500,000,000.00	14,000,000	7,000,000.00	
IND327	On 02/07/2013	Spot Bond	5.25000	99.58461	5.25000	99.54183			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.47998					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.23629			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.06203	5.40000	99.01850			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.91706			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.81583			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.55037		100.53387			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.49523		101.47090			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.31033	104.54824	10.39973	104.39441			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.31033	102.89850	10.39973	102.74710			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.61405		101.59123			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	99.89895		99.87348			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.57911		101.55676			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.12482	6.50000	101.10714			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.67781		101.65594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	101.21923		101.19943			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	99.72609	100.25042	99.45368			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.13262		100.11786			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.43435	100.00000	21.38242			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.71798	100.00000	13.68475			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	99.92574		101.27708			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	101.16508		101.15035			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.97136		100.95627			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.97136		100.95627			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.25676		100.24161			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.25676		100.24161			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.36287		100.34769			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.46919		100.45399			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.97829		99.98643			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.13093		100.11637			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.13874		100.12202			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	101.32991		101.31510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING202	On 07/09/2013	Spot Bond	0.00000	101.35354		101.33847			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.36342		101.34823			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.48803		101.47005			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	101.16508		101.15035			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	101.16336		101.14863			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	101.15035		101.13563			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.85065		100.83469			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.80240		100.78781			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.83062		100.81387			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.13093		100.11637			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.63699		100.61947			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.63699		100.61947			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.96562		100.94609			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	57.90478	100.00000	57.76450			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.59732		101.57236			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.16148		101.12914			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP261U	On 27/08/2013	Spot Bond		100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.03943		100.01971			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.93507		100.91653			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.95624		100.93729			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.97039		100.95116			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.67000	104.98949	7.75500	104.68275			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.59000	103.58569	6.64500	103.52368			909,420,000.00	138,000	138,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.89681		101.87495			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		7.90000	108.59389	7.98500	108.25311			1,611,600,000.00	204,000	12,704,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.13001		101.11140			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.23015		100.20590			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.64552		101.62229			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		7.84000	109.81935	7.92500	109.63320			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	101.66703		101.64481			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	99.99974		99.97924			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		2.36000	120.82897	2.36000	120.77351			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.39000	131.56241	3.39000	131.49850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	0.00000	100.12594		100.10886			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.36159		101.33977			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.17383		101.15234			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.16552		101.14277			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.88036		99.86006			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.47888		101.45585			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.76909		100.75359			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.95000	95.81951	2.95000	95.77400		23,600,000,000.00	8,000,000	4,000,000.00	
IV030A	On 31/01/2025	Spot Bond	2.95000	98.66013	2.95000	98.61326		0.00	0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	99.89436		99.87295		0.00	0	0.00	
IV03E	On 18/11/2013	Spot Bond	0.00000	100.25904		100.24376		0.00	0	0.00	
IV04E	On 10/03/2014	Spot Bond	0.00000	99.93922		99.92403		0.00	0	0.00	
IV08	On 30/04/2018	Spot Bond	10.89500	111.91784	10.98000	111.54842		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.90166		100.87641		0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.39000	131.56241	3.39000	131.49850		0.00	0	0.00	
IVA229	On 19/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00	0	0.00	
IVA234	On 23/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		0.00	0	0.00	
IVA323	On 06/06/2013	Spot Bond	5.25000	99.95687	5.25000	99.91377		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	5.25000	99.85637	5.25000	99.81336			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.75608	5.25000	99.71315			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.65598	5.25000	99.61315			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.55609	5.25000	99.51334			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.25059	5.30000	99.20770			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.13468	5.40000	99.09108			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.03300	5.40000	98.98949		712,800,000,000.00	132,000,000	66,000,000.00	
IVA333	On 15/08/2013	Spot Bond	5.40000	98.93154	5.40000	98.88812			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.83028	5.40000	98.78695			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.72923	5.40000	98.68599			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	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	72.27723	100.00000	72.13439			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	101.18922		101.16964			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.47184		100.45116			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.69999		100.68077			0.00	2,000,000	1,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.70529		100.68593			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.65872		100.64060			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.08797		101.07034			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.79665		99.77866			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.60647		100.59042			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.58088		100.56550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	100.43779		100.42110			0.00	0	5,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.33375		100.31780			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.28574		100.26778			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.29446		100.27364			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.10740		100.08859			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.54998		100.53343			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.61974		100.60488			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	84.21053	100.00000	84.01826			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.20020	100.00000	56.06256			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.99337	100.00000	64.83419			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	52.18309	100.00000	52.02017			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.70970		100.68970			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.00514	100.00000	28.93410			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.97025		100.95103			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.92984	100.00000	8.90821			0.00	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	101.02389		101.00362			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.52157	100.00000	35.41067			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.05415		102.03254			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.81056		100.78652			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.85000	149.56126	7.97000	148.17199			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.19700		101.18063			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.89284		101.87356			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.00000	101.22157	8.08500	100.90443		3,808,000,000.00		476,000	4,376,000.00
LGL03	On 03/04/2018	Spot Bond	8.05000	99.70589	8.13500	99.35365			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.29886	8.00000	100.27749			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.81316		99.78605			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.91000	99.34790	10.99500	99.13661			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.79440		99.76463			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.54977		100.53320			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.87666		100.86053			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.48368		99.46893			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	99.92926		99.91511			0.00	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	99.29889		99.28459			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.04650		99.03227			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.80146		99.78728			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.98446		100.96496			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.54848		100.53130			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.01157		100.99399			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.87548		100.85774			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.48187		101.46347			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.27276		102.25228			0.00	5,000,000	6,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.98462			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.07607		101.05834			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.38172		101.36247			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.74626		100.72581			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.08357	100.00000	59.93641			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.24106	100.00000	57.10239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.47321	100.00000	62.32021			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.66304	100.00000	40.56453			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.07201	100.00000	28.00400			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.32871	100.00000	10.30369			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.21657	100.00000	25.15548			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.74500	107.22779	7.83000	106.79722		410,485,000.00	53,000	53,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.86870		99.84949		0.00	0	0.00	
MCB4M	On 13/12/2013	Spot Bond	0.00000	99.88964		99.87339		0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.87913		99.86139		0.00	0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.06011		101.04282		0.00	0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.06824		101.05083		0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.10890		101.09081		0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.78662		102.76750		0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.92887		102.90875		0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	7.13500	105.68483	7.22000	105.41006		0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	7.81500	110.70135	7.90000	110.28418		0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	8.60000	112.62338	8.69500	111.99981		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	6.24500	104.08163	6.35500	103.90176			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.31552		101.29788			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.36881		101.35048			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.68000	109.71569	8.77500	109.21358			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.81000	105.40557	6.89500	105.20591		980,640,000.00		144,000	25,144,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.11219		100.02269			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.06000	102.57038	8.14500	102.25951			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.10731					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.76000	102.58071	7.84500	102.26884		876,880,000.00		113,000	6,213,000.00
MTN02	On 13/07/2014	Spot Bond	6.36000	108.05605	6.41500	107.97777		1,939,800,000.00		305,000	2,205,000.00
MTN03	On 13/07/2015	Spot Bond	6.86000	108.52820	6.94500	108.33893			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.70500	112.40643	7.79000	112.07389		1,479,360,000.00		192,000	3,442,000.00
MTN05	On 28/10/2013	Spot Bond	6.15000	101.43878	6.22000	101.39458			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.74630		99.73221			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.53456		99.52045			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.29479		99.28068			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.17603	100.00000	6.16107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202		On 14/08/2020	Spot Bond		100.00000	0.16362	100.00000	0.16322		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond		100.00000	6.46636	100.00000	6.45070		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond		100.00000	6.54554	100.00000	6.52969		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond		100.89771	6.01276	100.89771	5.99808		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	6.09353	100.61875	6.07869		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.37294		100.35567		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.37665		100.35923		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.38596		100.36813		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.39227		100.37416		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.39909		100.38068		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.40527		100.38660		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.40824		100.38942		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.44571		100.42528		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.48918		100.46685		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.16362	100.00000	0.16322		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.16362	100.00000	0.16322		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.11000	101.37389	8.21500	100.66653		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.18586		101.16949			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.08853		101.07164			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.44904		100.43110			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.92227		101.90187			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.68522		100.66716			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.17739		100.15836			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.86000	110.00768	6.94500	109.80247			1,227,940,000.00	179,000	7,779,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.08692		102.06635			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.99500	119.19177	8.08000	118.71275			1,287,195,000.00	161,000	3,961,000.00
NBK4	On 28/10/2024	Spot Bond	10.02500	33.66865	10.14500	33.24424			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.91000	106.03314	6.99500	105.86196			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.90910		100.88952			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.96109		100.94041			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.63000	103.01856	6.70000	102.94577			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.66792		101.65077			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.11000	107.50369	7.19500	107.26359			2,133,000,000.00	300,000	5,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.28189		101.26282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.19655		100.17567			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.42921		101.40638			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.16107		101.14094			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.02405		101.00378			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.01532		100.03613			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.23965		83.22117			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.01192		100.03385			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	100.78460		100.76517			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.85863		100.83743			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.71536		100.69573			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.06234		101.04133			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.24876		79.22965			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.11998		100.10147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.94345		101.92706			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.65674		101.63974			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.09866		101.08131			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.42505		100.40466			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.43804		101.41880			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.35281		101.33468			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.10502		101.08550			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.30058		101.28313			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.07579		101.05906			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.04183		101.02512			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.61000	108.32403	7.69500	108.12019			0.00	0	300,000.00
NED6	On 20/09/2013	Spot Bond	6.29000	103.03782	6.34500	103.00409			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.14000	104.68132	6.19500	104.62722			0.00	0	3,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.91027		100.89442			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.15000	116.30077	11.23500	115.89242			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.19328		110.14663			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.04473		100.02233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	1.34000	160.27801	1.34000	160.20899			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.73000	112.17411	7.82500	111.61044			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.89345		99.87823			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	99.90959		99.89413			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.89928		99.88489			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.36000	111.28670	8.45500	110.73254			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.26416		100.24536			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.72731		100.71036			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.25047		100.23260			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.24797		100.23026			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.25813		100.23975			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.56000	113.32039	8.65500	112.65782			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.26831		100.24925			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.25818		100.23979			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.26421		100.24542			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.76000	111.16463	8.85500	110.61622			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.28452		100.26437			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.27236		100.25303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.26826		100.24919			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.34483		100.32065			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.32027		100.29773			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.27635		100.25675			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.30500	133.68606	3.30500	133.62144			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.11000	105.55048	6.19500	105.45700			0.00	0	1,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.48500	121.31078	7.57000	120.86191			0.00	0	9,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.85500	130.04389	7.95000	129.28025			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.23500	174.26950	1.23500	174.19496			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.53000	131.84310	8.65000	130.56873			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.89846		100.87950			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.87451		100.85604			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.02018		100.99924			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.66133		100.64261			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.64695		100.63044			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.16634		101.14769			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.40892		101.38885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.18958		100.16848			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.24404		100.21687			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.66855	100.00000	15.63059			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.97371	100.00000	20.92235			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.02254	100.00000	20.97105			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.05182	100.00000	21.00026			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.75477	100.00000	21.70150			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.53583	100.00000	22.48063			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.41741	100.00000	27.35027			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.31500	106.66063	6.50500	106.21239		3,536,400,000.00	560,000	10,160,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.01374	100.00000	5.99917			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.70000		96.89000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.22987	100.00000	32.15093			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	99.87712		99.85960			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.73899		100.72168			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.51429		101.49900			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	87.57517	100.00000	87.37704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP09	On 10/08/2013	Spot Bond	0.00000	100.39316		100.37860			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.20367		100.18912			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.23075		101.21079			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	102.07692		102.06043			0.00	0	1,900,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.36736		101.35066			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	101.28552		101.26958			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	101.35361		101.33684			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.64612		101.63026			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.48981		101.47137			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.42398		101.40659			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	101.46706		101.44891			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.46486		101.44673			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.57604		101.55655			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.49192		101.47367			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.67124		101.65059			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.67133		101.65067			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.57115		101.55192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.85268		101.82980			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.20171		101.18375			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.24008		101.22157			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.25734		101.23859			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.29569		101.27638			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.46041		101.43873			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.49868		101.47644			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.39346		100.37450			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.73665		100.71589			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.66000	112.53222	5.74500	112.40462			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76000	93.01853	5.81500	92.94070			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.27000	40.83765	7.39000	40.24105			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	5.66000	119.53526	5.74500	119.31911		225,481,880,080,000.00	837,788,000	4,292,759,000.00	
R158	On 15/09/2015	Spot Bond	5.66000	112.53222	5.74500	112.40462			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.56000	88.27318	5.64500	88.09400			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.66000	126.15813	5.74500	125.85284			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.49000	83.74911	5.57500	83.51012			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	5.09000	104.18638	5.14500	104.16309			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.45000	130.54478	7.57000	129.33722		185,171,630,007,500.00	855,252,350	4,654,192,140.00	
R187P	On 21/12/2026	Spot Bond	7.19000	38.42274	7.31000	37.81747			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.11000	36.20666	7.23000	35.59491			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.83000	290.33818	0.83000	290.21716		54,931,060,000.00	66,182,000	204,140,000.00	
R201	On 21/12/2014	Spot Bond	5.39000	108.91609	5.44500	108.81706		2,527,257,810,000.00	468,879,000	786,200,000.00	
R202	On 07/12/2033	Spot Bond	1.75000	216.23252	1.75000	216.13696		143,903,989,250.00	82,230,851	1,552,448,381.00	
R2023	On 28/02/2023	Spot Bond	7.06000	106.84605	7.16500	106.07643		16,887,576,480,000.00	392,008,000	3,771,267,000.00	
R203	On 15/09/2017	Spot Bond	6.20000	109.44049	6.28500	109.09324		40,936,609,800,000.00	602,679,000	5,638,450,000.00	
R204	On 21/12/2018	Spot Bond	6.39500	111.05620	6.48000	110.62889		17,857,746,847,250.00	792,454,550	4,456,846,700.00	
R2048	On 28/02/2048	Spot Bond	8.59500	104.01365	8.66000	103.26785		12,548,785,950,000.00	460,010,000	2,244,253,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	63.53423	100.00000	63.37863			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.35000	104.20259	5.42000	104.14532		4,753,876,250,000.00	888,575,000	2,258,146,000.00	
R207	On 15/01/2020	Spot Bond	6.68000	105.83919	6.77500	105.31115		29,909,880,360,000.00	477,527,000	6,305,927,370.00	
R208	On 31/03/2021	Spot Bond	6.77500	101.07282	6.87000	100.48736		57,814,102,408,750.00	533,446,850	8,631,083,000.00	
R209	On 31/03/2036	Spot Bond	8.35500	79.82717	8.44500	79.05674		20,123,931,537,000.00	408,609,400	8,413,275,617.00	
R210	On 31/03/2028	Spot Bond	1.49000	165.92206	1.49000	165.84995		96,116,920,000.00	64,508,000	504,599,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.62000	130.89756	-0.62000	130.84822			(303,180,000.00)	489,000	103,633,000.00
R212	On 31/01/2022	Spot Bond	0.70000	137.26556	0.70000	137.20881			124,109,650,000.00	177,299,500	1,830,617,000.00
R213	On 28/02/2031	Spot Bond	8.07500	91.80446	8.17000	90.96759			46,647,046,300,000.00	776,724,000	6,618,925,000.00
R214	On 28/02/2041	Spot Bond	8.45500	80.91777	8.55000	80.07090			31,729,218,007,500.00	752,716,500	8,544,789,000.00
R224C	On 15/09/2013	Spot Bond	5.15000	98.59495	5.20500	98.56631			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.25000	96.06602	5.30500	96.01250			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.36000	93.48104	5.41500	93.40369			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.72000	90.47699	5.80500	90.33040			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.56000	88.27318	5.64500	88.09400			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.48000	86.07127	5.56500	85.86116			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.49000	83.74911	5.57500	83.51012			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.33500	99.78123	5.39000	99.76428			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.42500	97.14462	5.48000	97.10205			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.44500	94.55998	5.50000	94.49320			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.39500	92.12291	5.45000	92.03332			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.63000	89.28539	5.71500	89.12108			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.50000	87.12039	5.58500	86.92432			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.48000	84.83891	5.56500	84.61300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	5.54000	82.40575	5.62500	82.15227			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.17500	78.21022	6.26000	77.93690			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.22500	75.70090	6.31000	75.40523			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.40000	72.79065	6.48500	72.47639			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.38000	70.60936	6.46500	70.27559			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.36000	68.50673	6.44500	68.15482			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.35000	66.43746	6.43500	66.06897			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.64000	63.13198	6.73500	62.71325			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.62000	61.19261	6.71500	60.75880			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.69500	58.88732	6.79000	58.44303			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.66500	57.12138	6.76000	56.66435			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.63500	55.42450	6.73000	54.95576			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.60500	53.79367	6.70000	53.31419			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.56500	52.27681	6.66000	51.78700			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.52500	50.82244	6.62000	50.32307			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.39000	44.87757	7.51000	44.29899			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.35000	43.47155	7.47000	42.88622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	7.31000	42.12588	7.43000	41.53456			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.27000	40.83765	7.39000	40.24105			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.23000	39.60413	7.35000	39.00290			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.19000	38.42274	7.31000	37.81747			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.15000	37.29103	7.27000	36.68227			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.11000	36.20666	7.23000	35.59491			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	102.16890		102.14116			0.00	37,500,000	22,500,000.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.02408		101.00380			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.25981		101.23496			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.21566		100.19290			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.31733		101.29280			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.34217	100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.50220	100.00000	2.49607			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98301			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98199			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	99.99996		99.98311			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	99.93362		99.91674			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	100.00000	75.00000	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
RCSC14	On 06/06/2014	Spot Bond	100.00000	48.71393	100.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.25750		101.23715			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.91257		99.89478			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.35494		101.33558			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.20487	100.00000	99.81718			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	101.32386		101.30932			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	101.19906		101.18308			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.90119		100.88218			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.30872		100.28942			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.00898		100.99263			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.12876		101.10801			0.00	0	6,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.58392		100.56417			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.84934		100.83470			0.00	8,000,000	4,000,000.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.32216		100.30752			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.01190		100.03382			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	101.30052		101.27218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	101.87845		101.84902			0.00	12,000,000	6,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.13365		101.10268			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.01095		100.98335			0.00	92,500,000	30,000,000.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.01095		100.98335			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.03499		101.01410			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.28435		100.26283			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	99.88448		99.86484			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.15597		101.13519			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.97206		101.94196			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.21365		102.18008			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	99.92745		99.90933			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.89895		99.87348			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.91373		100.89272			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.71061	12.35000	106.67529			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	99.91744		99.89653			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.12950		101.09864			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.31376	100.00000	12.28394			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.31376	100.00000	12.28394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000	100.12911		100.03695			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.71211	100.00000	52.58441			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.22357		100.20000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.95141	5.25000	101.93682			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93796	100.00000	0.93571			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.36893	100.00000	6.35333			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.88021	100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.76881		100.73978			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.52343		101.48118			0.00	200,000,000	100,000,000.00
RW21	On 21/04/2021	Spot Bond	8.13500	111.75231	8.23000	111.14876		658,935,000.00		81,000	4,881,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.61598		99.48028			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.96000	112.08044	7.04500	111.78362			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.26126		100.23983			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.25000	105.32844	8.33500	104.98217			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.86339		100.84305			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.77261		99.75261			0.00	0	8,556,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.73442		100.71444			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.88460		100.86328			0.00	0	1,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.86734		100.84644			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.96000	105.15975	7.04500	104.98167			0.00	0	14,600,000.00
SBK9	On 10/04/2018	Spot Bond	7.99500	102.89120	8.08000	102.53030			0.00	0	6,600,000.00
SBK11	On 09/04/2014	Spot Bond	0.98000	131.69743	0.98000	131.64201			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	164.26279	-0.90120	164.20212			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.12000	116.19772	7.20500	115.98496			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.98000	116.51232	7.06500	116.29924			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.91000	116.67005	6.99500	116.45681			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.60000	104.17663	7.68500	103.84602			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.05500	116.34364	7.14000	116.13073			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.02000	116.42232	7.10500	116.20933			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.79663		99.77864			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.03751		100.02501			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.67048		101.64602			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.21840		101.19901			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.34064		101.31931			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	87.24416	100.00000	87.04079			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.25000	107.81444	7.33500	107.47366			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.51214		100.49412			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.30959		101.29105			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.38582		101.36605			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.66970	100.00000	1.66599			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.38145		101.36100			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.42500	114.71348	8.52000	114.10675			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.10000	107.72826	9.22000	106.76094			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.44392		100.42266			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.78247		100.76446			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.23336		100.21410			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.24035		100.22054			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.88500	104.92387	7.97000	104.49292		3,579,790,000.00	454,000	2,854,000.00	
SBS3	On 25/05/2026	Spot Bond	8.15000	100.65819	8.27000	99.68992		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	8.47500	101.22486	8.57000	100.63643		0.00	0	0.00	
SBS9	On 07/07/2016	Spot Bond	6.84000	117.26716	6.92500	116.99450		642,960,000.00	94,000	1,694,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.99680	0.70000	123.94556		175,000,000,000.00	250,000,000	250,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	1.36000	277.51448	1.36000	277.39478			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.07999	127.73086	0.07999	127.68023			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	110.54000		111.59000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.64999	125.21850	0.64999	125.16691			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.12482	6.50000	101.10714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01		On 15/12/2016	Spot Bond	0.00000	99.73557	99.71506			0.00	0	0.00
SHS02		On 29/06/2013	Spot Bond	0.00000	101.21936	101.19957			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	101.31480	101.29362			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	102.64061	102.61645			0.00	0	20,250,000.00
SHS05		On 29/06/2017	Spot Bond	8.30000	105.33784	8.38500	105.02368		805,100,000.00	97,000	97,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.63978	100.61925			0.00	0	25,000,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	101.05503	101.03604			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	6.18000	103.54281	6.23500	103.51454		0.00	0	3,400,000.00
SLI2		On 15/08/2016	Spot Bond	6.96000	110.49345	7.04500	110.22170		0.00	0	8,400,000.00
SMF1		On 27/06/2013	Spot Bond	6.39000	104.28660	6.44500	104.26497		696,510,000.00	109,000	109,000.00
SNT01		On 15/09/2017	Spot Bond	7.65000	103.99454	7.73500	103.66450		0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.45299	100.43466			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.28825	100.26906			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.48594	100.46722			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.29046	100.27114			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.50000	109.95321	7.58500	109.69426		0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.23447	101.21597			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.89337	100.87527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000	100.93092		100.91209			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.45500	99.08153	8.55000	98.57948		2,342,035,000.00		277,000	45,477,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.01655		100.03694			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.44090		101.41893			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.81310		100.79299			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.38300	91.99147	8.47800	91.46696			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.44500	91.66230	8.54000	91.13999			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.63500	107.05973	6.69000	106.95942			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.94000	99.33672	8.03500	98.84570			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.54542		101.52561			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.43000	104.79873	7.46500	104.64942			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.56000	117.46299	6.64500	117.24893			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.70000	108.89430	1.70000	108.84629			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.34500	106.60305	7.43000	106.19448			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.91937		98.90496			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.81465		99.80039			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	98.92093		98.90654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1003	On 27/08/2013	Spot Bond	0.00000	98.81734		98.80292			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	98.78775		98.77332			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	99.98564		99.97129			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.81288		99.79849			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.21118		99.19657			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.42394		99.40954			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.85582		98.85221			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.28011		99.26571			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.23583		99.22141			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.13249		99.11803			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.02056		99.00616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN996	On 14/08/2013	Spot Bond	0.00000	99.00669		98.99229			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	98.97729		98.96289			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	98.99008		98.97565			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	98.93061		98.91616			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.22000	115.62447	6.30500	115.40878			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.01000	109.28886	8.13000	108.29428			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.12426	100.00000	51.00986			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.62649	100.00000	40.52700			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.53251	100.00000	14.49731			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.56000	102.81685	6.63000	102.74508			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.88718		99.87308			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.80805		100.79095			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.25247		99.23837			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.57822		100.56083			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.13811		99.12398			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.62782		100.61052			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.91000	108.06640	6.99500	107.80232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.46141		101.44553			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.32197		100.30470			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.36918		100.35208			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.86282		100.84506			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.88927		100.87096			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.99311	7.83000	102.97125			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.84827		100.83081			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.88133		100.86319			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.67726		102.65734			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.84827		100.83081			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.88133		100.86319			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.68900	7.16000	102.66788			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.94609		100.92660			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.94080		100.92143			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.06747		101.04546			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.05034		101.02868			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.56616		101.53370			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.50732		101.47611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.89465		100.87577			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.51381	101.06155	6.49771			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.84297		100.82563			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.09786		105.07992			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.96193		100.94212			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.01473		100.99381			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.57139		101.53882			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.85602		100.83794			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.87467		100.85621			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.88799		100.86925			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.87467		100.85621			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.88799		100.86925			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.89465		100.87577			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.86668		100.84838			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.88799		100.86925			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.96122		100.94097			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.96122		100.94097			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.96122		100.94097			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.06764		101.04519			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.09422		101.07123			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.06099		101.03868			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.59157		101.55829			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.62465		101.59069			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.61142		101.57773			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.26268		101.24645			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.61000	108.66139	7.69500	108.48429			654,460,000.00	86,000	1,886,000.00
TL20	On 22/02/2020	Spot Bond	6.85500	97.16430	6.95000	96.66380			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.14000	108.47486	7.22500	108.12078			1,977,780,000.00	277,000	998,777,000.00
TN20	On 17/09/2020	Spot Bond	7.75500	117.34025	7.85000	116.74737			189,563,220,000.00	24,444,000	335,326,000.00
TN23	On 06/11/2023	Spot Bond	8.07500	119.84542	8.18000	119.00203			306,850,000.00	38,000	115,100,000.00
TN25	On 19/08/2025	Spot Bond	8.44000	110.76420	8.56000	109.79170			0.00	0	233,700,000.00
TN27	On 14/11/2027	Spot Bond	8.50500	103.79517	8.62500	102.76872			4,626,720,000.00	544,000	118,544,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.38768		100.36899			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.39648		100.37739			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.40783		100.38822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.40895		100.38929			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.46469		100.44248			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.58016		100.55268			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.03704		101.01995			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.07933		101.06154			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.10467		101.08648			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16611	10.00000	100.13841			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.16197	9.75000	100.13496			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.16137	100.00000	10.13430			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.98054		99.97962			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.09854		99.08423			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.38337		96.36861			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.07425		98.05977			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.37091		95.35622			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.89797		97.88367			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.28184		95.26723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond	0.00000	97.71904		97.70487			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.07915		95.06480			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	94.77510		94.76046			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.90452		100.88993			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.84616		100.83158			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.81699		100.80240			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.75863		100.74404			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.74404		100.72945			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.71486		100.70027			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.65897		100.64433			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.70290		100.68826			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.42308		100.40849			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.33555		100.32096			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.30637		100.29178			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.23342		100.21884			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.21481		100.20049			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	95.12558	100.00000	94.88475			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.82226		100.80548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.38911		100.37219			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.71755		100.70290			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.33681		100.32216			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.17500	117.03742	8.27000	116.42791			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.58723		101.56957			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.97428		100.95333			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.31687		101.29406			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.54000	108.08927	8.62500	107.75605			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	87.08442	100.00000	86.88237			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	86.92800	100.00000	86.73525			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	87.21279	100.00000	87.01044			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	101.05226		101.03707			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.10282		101.08470			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.51483		100.49612			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.53354		100.51418			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.53439		100.51500			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.23839		101.21832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	101.27666		101.25603			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.13184		100.11719			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	138.19000		140.64000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.02000	117.67858	6.10500	117.40643			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.31000	251.12981	-0.31000	251.03299			0.00	0	30,130,000.00
WSP1	On 28/05/2015	Spot Bond	6.06000	105.61431	6.14500	105.43561			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.70500	108.11088	6.79000	107.78546			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.95000	110.10332	7.03500	109.64914			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.30500	109.35288	7.40000	108.79207			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.31500	110.26339	7.41000	109.64176			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.36500	98.75170	5.42000	98.72459			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.42500	97.43668	5.48000	97.39712			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.61000	89.19695	5.69500	89.03091			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.41500	95.72899	5.47000	95.67302			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.42500	94.45222	5.48000	94.38422			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.54000	87.85788	5.62500	87.67266			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.40500	92.40544	5.46000	92.31868			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.61000	89.18332	5.69500	89.01710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.34000	67.42396	6.42500	67.06261			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04267	100.00000	0.04259			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.39210	100.00000	28.33824			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.99596	100.00000	22.95233			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.99596	100.00000	22.95233			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.14895	100.00000	12.12591			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.14895	100.00000	12.12591			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.49798	100.00000	11.47616			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.86124	100.00000	10.84063			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00

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**Total for j-Bonds :** **709,878,523,469,250.00** **,889,063,201** **98 622 458 008.00**

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**Grand Total:** **19,880,165,960,809.00** **189,431,796** **98 625 178 876.00**