



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/06/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.74030	9.74030	9.88840	9.88840		18.40	594,508,950.80	61,036	483,019.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,100.47630	1.10048	0.00000	0.00000	1,100.476	24.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.17630	0.00018	0.00000	0.00000	0.176	24.63	4,037.45	22,901	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,060.51550	1.06052	1,208.55700	1.20856	1,060.516	24.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.21550	0.00022	0.15700	0.00016	0.216	24.20	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,040.53840	1.04054	1,188.57440	1.18857	1,040.538	23.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.23840	0.00024	0.17440	0.00017	0.238	23.98	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,000.59220	1.00059	1,148.61530	1.14862	1,000.592	23.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.29220	0.00029	0.21530	0.00022	0.292	23.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	990.60760	0.99061	1,138.62700	1.13863	990.608	23.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.30760	0.00031	0.22700	0.00023	0.308	23.44	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	980.62380	0.98062	1,128.63930	1.12864	980.624	23.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.32380	0.00032	0.23930	0.00024	0.324	23.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	940.69830	0.94070	1,088.69590	1.08870	940.698	22.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.39830	0.00040	0.29590	0.00030	0.398	22.90	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	890.79650	0.89080	1,038.78630	1.03879	890.796	22.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.49650	0.00050	0.38630	0.00039	0.496	22.25	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	741.29410	0.74129	889.18750	0.88919	741.294	20.32	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.99410	0.00099	0.78750	0.00079	0.994	20.32	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	711.44980	0.71145	859.30270	0.85930	711.450	19.93	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	1.14980	0.00115	0.90270	0.00090	1.150	19.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	701.50750	0.70151	849.34500	0.84934	701.508	19.80	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	1.20750	0.00121	0.94500	0.00095	1.208	19.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	641.92950	0.64193	789.64880	0.78965	641.929	19.03	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	1.62950	0.00163	1.24880	0.00125	1.629	19.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	592.40770	0.59241	739.98320	0.73998	592.408	18.39	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	2.10770	0.00211	1.58320	0.00158	2.108	18.39	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	562.76790	0.56277	710.22930	0.71023	562.768	18.00	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	2.46790	0.00247	1.82930	0.00183	2.468	18.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	543.04550	0.54305	690.41620	0.69042	543.046	17.74	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	2.74550	0.00275	2.01620	0.00202	2.746	17.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	493.90540	0.49391	640.97970	0.64098	493.905	17.10	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	3.60540	0.00361	2.57970	0.00258	3.605	17.10	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	465.21580	0.46522	611.39760	0.61140	465.216	17.18	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	4.91580	0.00492	2.99760	0.00300	4.916	17.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	446.29290	0.44629	591.71610	0.59172	446.293	17.23	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	5.99290	0.00599	3.31610	0.00332	5.993	17.23	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	399.85680	0.39986	542.68260	0.54268	399.857	17.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	9.55680	0.00956	4.28260	0.00428	9.557	17.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	354.96290	0.35496	493.95610	0.49396	354.963	17.49	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	14.66290	0.01466	5.55610	0.00556	14.663	17.49	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	271.37540	0.27138	401.92320	0.40192	271.375	17.75	28,223.04	104	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	31.07540	0.03108	13.52320	0.01352	31.075	17.75	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	138.52830	0.13853	241.43600	0.24144	138.528	18.27	3,172,436.60	22,901	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	98.22830	0.09823	53.03600	0.05304	98.228	18.27	2,249,526.30	22,901	22,901.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	76.68750	0.07669	150.27920	0.15028	76.688	19.15	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	186.38750	0.18639	111.87920	0.11188	186.388	19.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	65.12310	0.06512	130.67660	0.13068	65.123	19.46	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	214.82310	0.21482	132.27660	0.13228	214.823	19.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	40.97650	0.04098	88.86030	0.08886	40.976	20.28	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	300.67650	0.30068	200.46030	0.20046	300.677	20.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	13.72600	0.01373	34.95530	0.03496	13.726	22.16	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	523.42600	0.52343	396.55530	0.39656	523.426	22.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.96440	0.00096	3.38950	0.00339	0.964	26.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,110.66440	1.11066	964.98950	0.96499	1,110.664	26.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.51020	0.00051	1.87010	0.00187	0.510	27.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,260.21020	1.26021	1,113.47010	1.11347	1,260.210	27.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.18640	0.00019	0.69190	0.00069	0.186	28.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,509.88640	1.50989	1,362.29190	1.36229	1,509.886	28.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.07330	0.00007	0.26690	0.00027	0.073	30.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,759.77330	1.75977	1,611.86690	1.61187	1,759.773	30.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,240.38880	1.24039	1,388.46160	1.38846	1,240.389	26.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.08880	0.00009	0.06160	0.00006	0.089	26.15	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,140.44460	1.14044	1,288.50340	1.28850	1,140.445	25.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.14460	0.00014	0.10340	0.00010	0.145	25.07	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.03730	0.00004	0.06710	0.00007	0.037	35.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,259.73730	2.25974	2,111.66710	2.11167	2,259.737	35.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,540.30000	2.54030	2,688.40000	2.68840	2,540.300	24.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.86890	9.86890	10.02070	10.02070		16.55	145,921,555.40	14,786	343,251.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,143.00750	1.14301	1,288.70010	1.28870	1,143.008	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	24.10750	0.02411	18.00010	0.01800	24.108	15.37	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,096.00600	1.09601	1,241.03550	1.24104	1,096.006	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	27.10600		0.02711	20.33550	0.02034	27.106	15.22	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,049.34910		1.04935	1,193.64710	1.19365	1,049.349	15.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	30.44910		0.03045	22.94710	0.02295	30.449	15.07	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	917.13310		0.91713	1,053.43720	1.05344	917.133	15.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	48.23310		0.04823	32.73720	0.03274	48.233	15.14	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	752.14000		0.75214	880.86630	0.88087	752.140	15.24	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	83.24000		0.08324	60.16630	0.06017	83.240	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	675.39020		0.67539	799.71150	0.79971	675.390	15.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	106.49020		0.10649	79.01150	0.07901	106.490	15.29	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	638.61900		0.63862	760.58660	0.76059	638.619	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	119.71900		0.11972	89.88660	0.08989	119.719	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	604.68400		0.60468	722.48510	0.72249	604.684	15.43	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	135.78400		0.13578	101.78510	0.10179	135.784	15.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	540.68190		0.54068	649.50630	0.64951	540.682	15.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	171.78190		0.17178	128.80630	0.12881	171.782	15.68	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	510.62800		0.51063	616.41480	0.61641	510.628	15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	191.72800		0.19173	145.71480	0.14571	191.728	15.81	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	459.78990		0.45979	560.08560	0.56009	459.790	16.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	230.88990		0.23089	179.38560	0.17939	230.890	16.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	454.39580		0.45440	554.08530	0.55409	454.396	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	235.49580		0.23550	183.38530	0.18339	235.496	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	449.05450		0.44905	548.13440	0.54813	449.054	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	240.15450		0.24015	187.43440	0.18743	240.155	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	428.19450		0.42819	524.84380	0.52484	428.194	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	259.29450		0.25929	204.14380	0.20414	259.295	16.18	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	403.24140		0.40324	496.87460	0.49687	403.241	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	284.34140		0.28434	226.17460	0.22617	284.341	16.31	113,736.56	400	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	379.51430		0.37951	470.15790	0.47016	379.514	16.43	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	310.61430		0.31061	249.45790	0.24946	310.614	16.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	356.98470		0.35698	444.67710	0.44468	356.985	16.55	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	338.08470		0.33808	273.97710	0.27398	338.085	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	336.42150		0.33642	420.40330	0.42040	336.422	16.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	367.52150		0.36752	299.70330	0.29970	367.522	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	298.63870		0.29864	375.36850	0.37537	298.639	17.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	429.73870		0.42974	354.66850	0.35467	429.739	17.04	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	235.19110		0.23519	300.32300	0.30032	235.191	17.69	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	566.29110		0.56629	479.62300	0.47962	566.291	17.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	208.79860		0.20880	268.67150	0.26867	208.799	18.02	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	639.89860		0.63990	547.97150	0.54797	639.899	18.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	203.90180		0.20390	262.76700	0.26277	203.902	18.08	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	655.00180		0.65500	562.06700	0.56207	655.002	18.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	185.71850		0.18572	240.47800	0.24048	185.718	18.36	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	716.81850		0.71682	619.77800	0.61978	716.819	18.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	125.20070		0.12520	165.09430	0.16509	125.201	19.58	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	1,006.30070		1.00630	894.39430	0.89439	1,006.301	19.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	118.55620		0.11856	156.72600	0.15673	118.556	19.76	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	1,049.65620		1.04966	936.02600	0.93603	1,049.656	19.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	95.80540		0.09581	127.87050	0.12787	95.805	20.45	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,226.90540		1.22691	1,107.17050	1.10717	1,226.905	20.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	70.77820		0.07078	95.44330	0.09544	70.778	21.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,501.87820		1.50188	1,374.74330	1.37474	1,501.878	21.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	53.43680		0.05344	72.63770	0.07264	53.437	22.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,784.53680		1.78454	1,651.93770	1.65194	1,784.537	22.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	43.19200		0.04319	56.42050	0.05642	43.192	23.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	2,074.29200		2.07429	1,935.72050	1.93572	2,074.292	23.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	38.77190		0.03877	47.72710	0.04773	38.772	25.95	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 16/09/2013	Foreign Exchange Future	12.25	Put	2,419.87190		2.41987	2,277.02710	2.27703	2,419.872	25.95		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,569.73420		2.56973	2,721.36010	2.72136	2,569.734	20.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.83420		0.00083	0.66010	0.00066	0.834	20.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,382.13090		1.38213	1,530.31480	1.53031	1,382.131	16.13		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.23090		0.01323	9.61480	0.00961	13.231	16.13		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,190.32060		1.19032	1,336.61450	1.33661	1,190.321	15.52		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	21.42060		0.02142	15.91450	0.01591	21.421	15.52		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.99030		9.99030	10.14520	10.14520		16.48		74,697,473.10	7,477	29,918.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,144.69400		1.14469	1,286.90580	1.28691	1,144.694	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	82.29400		0.08229	69.60580	0.06961	82.294	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,101.76220		1.10176	1,243.03170	1.24303	1,101.762	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	89.36220		0.08936	75.73170	0.07573	89.362	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,060.47440		1.06047	1,199.60500	1.19960	1,060.474	15.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	98.07440		0.09807	82.30500	0.08230	98.074	15.01		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	927.06530		0.92707	1,056.21040	1.05621	927.065	15.09		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	136.76530		0.13677	111.01040	0.11101	136.765	15.09		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,168.86250		1.16886	1,311.57500	1.31157	1,168.863	15.18		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	78.56250		0.07856	66.37500	0.06638	78.563	15.18		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	612.91890		0.61292	715.75930	0.71576	612.919	15.70		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	312.61890		0.31262	260.55930	0.26056	312.619	15.70		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	607.79100		0.60779	710.13200	0.71013	607.791	15.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	317.49100		0.31749	264.93200	0.26493	317.491	15.73		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,082.94650		1.08295	1,223.78070	1.22378	1,082.946	15.00		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	92.64650		0.09265	78.58070	0.07858	92.646	15.00		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	535.52120		0.53552	630.41270	0.63041	535.521	16.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	395.22120		0.39522	335.21270	0.33521	395.221	16.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	471.53420		0.47153	559.21100	0.55921	471.534	16.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	481.23420		0.48123	414.01100	0.41401	481.234	16.48		0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	688.90320		0.68890	803.20230	0.80320	688.903	15.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	248.60320		0.24860	208.00230	0.20800	248.603	15.35	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	376.57730		0.37658	450.90710	0.45091	376.577	17.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	656.27730		0.65628	575.70710	0.57571	656.277	17.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	367.36700		0.36737	440.33260	0.44033	367.367	17.29	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	677.06700		0.67707	595.13260	0.59513	677.067	17.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	558.65960		0.55866	656.01660	0.65602	558.660	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	368.35960		0.36836	310.81660	0.31082	368.360	15.98	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	299.84510		0.29985	362.03770	0.36204	299.845	17.98	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	859.54510		0.85955	766.83770	0.76684	859.545	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	212.60160		0.21260	258.77510	0.25878	212.602	19.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,222.30160		1.22230	1,113.57510	1.11358	1,222.302	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	433.70660		0.43371	516.20350	0.51620	433.707	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	543.40660		0.54341	471.00350	0.47100	543.407	16.75	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	130.27640		0.13028	159.94280	0.15994	130.276	21.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,839.97640		1.83998	1,714.74280	1.71474	1,839.976	21.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	107.97590		0.10798	132.61020	0.13261	107.976	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,117.67590		2.11768	1,987.41020	1.98741	2,117.676	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	338.41530		0.33842	406.97850	0.40698	338.415	17.56	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	748.11530		0.74812	661.77850	0.66178	748.115	17.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,301.18110		1.30118	1,446.30380	1.44630	1,301.181	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	60.88110		0.06088	51.10380	0.05110	60.881	15.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	100.81120		0.10081	114.08970	0.11409	100.811	23.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,460.51120		2.46051	2,318.88970	2.31889	2,460.511	23.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	164.96710		0.16497	202.10530	0.20211	164.967	20.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,524.66710		1.52467	1,406.90530	1.40691	1,524.667	20.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,595.31550		2.59532	2,749.49620	2.74950	2,595.315	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	5.01550		0.00502	4.29620	0.00430	5.016	18.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,005.10490		2.00510	2,157.54080	2.15754	2,005.105	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	14.80490		0.01480	12.34080	0.01234	14.805	16.83	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.12020		10.12020	10.27940	10.27940		16.49	0.00	0	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	837.98120		0.83798	953.56700	0.95357	837.981	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	307.78120		0.30778	264.16700	0.26417	307.781	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	832.01110		0.83201	947.24430	0.94724	832.011	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	311.81110		0.31181	267.84430	0.26784	311.811	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	778.82660		0.77883	885.71880	0.88572	778.827	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	358.62660		0.35863	306.31880	0.30632	358.627	15.53	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	460.71890		0.46072	533.09270	0.53309	460.719	17.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	840.51890		0.84052	753.69270	0.75369	840.519	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,059.59990		1.05960	1,186.74980	1.18675	1,059.600	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	189.39990		0.18940	157.34980	0.15735	189.400	14.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	338.25760		0.33826	393.53210	0.39353	338.258	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,218.05760		1.21806	1,114.13210	1.11413	1,218.058	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	292.07430		0.29207	340.89930	0.34090	292.074	19.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,421.87430		1.42187	1,311.49930	1.31150	1,421.874	19.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	826.53430		0.82653	940.95240	0.94095	826.534	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	316.33430		0.31633	271.55240	0.27155	316.334	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	221.49760		0.22150	259.06910	0.25907	221.498	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,851.29760		1.85130	1,729.66910	1.72967	1,851.298	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	194.80120		0.19480	227.81770	0.22782	194.801	20.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,074.60120		2.07460	1,948.41770	1.94842	2,074.601	20.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	418.79530		0.41880	485.61750	0.48562	418.795	17.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	948.59530		0.94860	856.21750	0.85622	948.595	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	179.73610		0.17974	201.58450	0.20158	179.736	21.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,309.53610		2.30954	2,172.18450	2.17218	2,309.536	21.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	172.00040		0.17200	189.22990	0.18923	172.000	22.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,551.80040		2.55180	2,409.82990	2.40983	2,551.800	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	253.53310		0.25353	296.39500	0.29640	253.533	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,633.33310		1.63333	1,516.99500	1.51700	1,633.333	19.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,436.41070		2.43641	2,593.13280	2.59313	2,436.411	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	16.21070		0.01621	13.73280	0.01373	16.211	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,956.89600		1.95690	2,109.65590	2.10966	1,956.896	15.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	36.69600		0.03670	30.25590	0.03026	36.696	15.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,503.48130		1.50348	1,650.06070	1.65006	1,503.481	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	83.28130		0.08328	70.66070	0.07066	83.281	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.23700		10.23700	10.39930	10.39930		16.64	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	505.46440		0.50546	576.14670	0.57615	505.464	17.77	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	1,068.46440		1.06846	976.84670	0.97685	1,068.464	17.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	983.68830		0.98369	1,103.85950	1.10386	983.688	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	346.68830		0.34669	304.55950	0.30456	346.688	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	977.79560		0.97780	1,097.62400	1.09762	977.796	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	350.79560		0.35080	308.32400	0.30832	350.796	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	873.39960		0.87340	984.40950	0.98441	873.400	15.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	436.39960		0.43640	385.10950	0.38511	436.400	15.61	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	989.60910		0.98961	1,110.11890	1.11012	989.609	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	342.60910		0.34261	300.81890	0.30082	342.609	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.27840		10.27840	10.43920	10.43920		16.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	941.47280		0.94147	1,042.46530	1.04247	941.473	16.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	563.07280		0.56307	503.26530	0.50327	563.073	16.19	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	782.84150		0.78284	868.92390	0.86892	782.841	17.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	794.44150		0.79444	719.72390	0.71972	794.441	17.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	779.04470		0.77904	864.98600	0.86499	779.045	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	800.64470		0.80064	725.78600	0.72579	800.645	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	775.26850		0.77527	861.06990	0.86107	775.269	17.04	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 15/09/2014	Foreign Exchange Future	10.31	Put	806.86850		0.80687	731.86990	0.73187	806.869	17.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	573.48110		0.57348	642.34290	0.64234	573.481	18.15	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,245.08110		1.24508	1,153.14290	1.15314	1,245.081	18.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.31720		10.31720	10.47650	10.47650		17.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	995.49450		0.99549	1,089.85430	1.08985	995.494	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	678.29450		0.67829	613.35430	0.61335	678.294	16.57	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	652.45300		0.65245	722.20010	0.72220	652.453	18.25	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,335.25300		1.33525	1,245.70010	1.24570	1,335.253	18.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,934.26140		1.93426	2,076.07090	2.07607	1,934.261	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	167.06140		0.16706	149.57090	0.14957	167.061	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,192.11200		1.19211	1,304.70670	1.30471	1,192.112	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	474.91200		0.47491	428.20670	0.42821	474.912	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,409.76200		2.40976	2,560.51100	2.56051	2,409.762	16.46	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	92.56200		0.09256	84.01100	0.08401	92.562	16.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,016.64680		2.01665	2,159.89060	2.15989	2,016.647	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	149.44680		0.14945	133.39060	0.13339	149.447	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,975.27170		1.97527	2,117.80670	2.11781	1,975.272	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	158.07170		0.15807	141.30670	0.14131	158.072	15.96	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.09200		11.09200	11.22450	11.22450		18.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,293.49710		2.29350	2,404.21820	2.40422	2,293.497	16.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	351.49710		0.35150	329.71820	0.32972	351.497	16.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,258.58650		2.25859	2,368.50600	2.36851	2,258.586	16.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	366.58650		0.36659	344.00600	0.34401	366.587	16.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,224.07210		2.22407	2,333.17810	2.33318	2,224.072	16.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	382.07210		0.38207	358.67810	0.35868	382.072	16.48	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.74030		9.74030	9.88840	9.88840		18.40	243,507.50	25	978.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	100,059.22480		1.00059	114,861.52880	1.14862	100,059.225	23.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29.22480		0.00029	21.52880	0.00022	29.225	23.55	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 MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	99,060.76210		0.99061	113,862.69710	1.13863	99,060.762	23.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	30.76210		0.00031	22.69710	0.00023	30.762	23.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	98,062.38340		0.98062	112,863.93010	1.12864	98,062.383	23.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	32.38340		0.00032	23.93010	0.00024	32.383	23.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.86890		9.86890	10.02070	10.02070		16.55	463,838.30	47	98.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	101,347.42130		1.01347	115,595.42150	1.15595	101,347.421	15.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	3,457.42130		0.03457	2,525.42150	0.02525	3,457.421	15.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	100,457.28650		1.00457	114,656.34780	1.14656	100,457.287	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	3,567.28650		0.03567	2,586.34780	0.02586	3,567.287	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	99,569.87780		0.99570	113,718.61720	1.13719	99,569.878	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	3,679.87780		0.03680	2,648.61720	0.02649	3,679.878	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	48,186.92570		0.48187	58,460.61270	0.58461	48,186.926	15.93	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	21,296.92570		0.21297	16,390.61270	0.16391	21,296.926	15.93	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	19,678.11060		0.19678	25,416.46110	0.25416	19,678.111	18.18	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	67,788.11060		0.67788	58,346.46110	0.58346	67,788.111	18.18	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.99030		9.99030	10.14520	10.14520		16.48	49,951.50	5	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	71,797.73560		0.71798	83,680.09480	0.83680	71,797.736	15.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	22,767.73560		0.22768	19,160.09480	0.19160	22,767.736	15.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	71,207.87430		0.71208	83,001.16270	0.83001	71,207.874	15.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	23,177.87430		0.23178	19,481.16270	0.19481	23,177.874	15.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	72,443.74120		0.72444	84,362.51500	0.84363	72,443.741	15.22	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	22,413.74120		0.22414	18,842.51500	0.18843	22,413.741	15.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.12020		10.12020	10.27940	10.27940		16.49	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	46,071.88830		0.46072	53,309.27420	0.53309	46,071.888	17.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	84,051.88830		0.84052	75,369.27420	0.75369	84,051.888	17.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	45,776.45020		0.45776	52,976.82940	0.52977	45,776.450	17.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	84,756.45020		0.84756	76,036.82940	0.76037	84,756.450	17.42	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	46,369.51990		0.46370	53,644.07230	0.53644	46,369.520	17.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	83,349.51990		0.83350	74,704.07230	0.74704	83,349.520	17.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.89210		14.89210	15.12800	15.12800		17.04	68,593,012.60	4,606	18,266.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,892.10000		2.89210	3,128.01720	3.12802	2,892.100	18.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00000		0.00000	0.01720	0.00002	0.000	18.13	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,892.10440		1.89210	2,128.12840	2.12813	1,892.104	20.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.00440		0.00000	0.12840	0.00013	0.004	20.83	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,103.86710		1.10387	1,339.15490	1.33915	1,103.867	20.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	1.76710		0.00177	1.15490	0.00115	1.767	20.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	574.39130		0.57439	796.71290	0.79671	574.391	18.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	22.29130		0.02229	8.71290	0.00871	22.291	18.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	219.20590		0.21921	394.06620	0.39407	219.206	17.26	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	127.10590		0.12711	66.06620	0.06607	127.106	17.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,093.95270		1.09395	1,329.19740	1.32920	1,093.953	20.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	1.85270		0.00185	1.19740	0.00120	1.853	20.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,084.04210		1.08404	1,319.24140	1.31924	1,084.042	20.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	1.94210		0.00194	1.24140	0.00124	1.942	20.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	46.16770		0.04617	119.71470	0.11971	46.168	18.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	454.06770		0.45407	291.71470	0.29171	454.068	18.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	521.03570		0.52104	739.69660	0.73970	521.036	18.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	28.93570		0.02894	11.69660	0.01170	28.936	18.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	319.02560		0.31903	514.82270	0.51482	319.026	17.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	76.92560		0.07693	36.82270	0.03682	76.926	17.58	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.08010		15.08010	15.32140	15.32140		15.00	25,138,526.70	1,667	18,714.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	643.26080		0.64326	811.67990	0.81168	643.261	14.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	323.16080		0.32316	250.27990	0.25028	323.161	14.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	654.49230		0.65449	824.34660	0.82435	654.492	14.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	314.39230		0.31439	242.94660	0.24295	314.392	14.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	648.85880		0.64886	817.99490	0.81799	648.859	14.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	318.75880		0.31876	246.59490	0.24659	318.759	14.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.25860		15.25860	15.50440	15.50440		15.15	12,740,931.00	835	1,076.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	834.81320		0.83481	997.00630	0.99701	834.813	14.80	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	486.21320		0.48621	402.60630	0.40261	486.213	14.80	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	845.27680		0.84528	1,008.58900	1.00859	845.277	14.78	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	476.67680		0.47668	394.18900	0.39419	476.677	14.78	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	840.03410		0.84003	1,002.78480	1.00278	840.034	14.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	481.43410		0.48143	398.38480	0.39838	481.434	14.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.45090		15.45090	15.70280	15.70280		15.29	0.00	0	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,462.61630		1.46262	1,662.25750	1.66226	1,462.616	14.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	321.71630		0.32172	269.45750	0.26946	321.716	14.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,476.62030		1.47662	1,677.02190	1.67702	1,476.620	14.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	315.72030		0.31572	264.22190	0.26422	315.720	14.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,469.60870		1.46961	1,669.62870	1.66963	1,469.609	14.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	318.70870		0.31871	266.82870	0.26683	318.709	14.47	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.62450		15.62450	15.88100	15.88100		15.38	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	811.07350		0.81107	927.40990	0.92741	811.074	15.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,246.57350		1.24657	1,106.40990	1.10641	1,246.574	15.87	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	817.78490		0.81778	934.89380	0.93489	817.785	15.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,233.28490		1.23328	1,093.89380	1.09389	1,233.285	15.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	814.42190		0.81442	931.14730	0.93115	814.422	15.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,239.92190		1.23992	1,100.14730	1.10015	1,239.922	15.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09720		0.09720	0.09930	0.09930		22.61	0.00	0	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	722.55160		0.00723	931.29020	0.00931	722.552	22.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	2.55160		0.00003	1.29020	0.00001	2.552	22.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	41.95700		0.00042	103.23750	0.00103	41.957	21.42	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	321.95700		0.00322	173.23750	0.00173	321.957	21.42	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.45330		0.00000	1.23800	0.00001	0.453	27.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,280.45330	0.01280	1,071.23800	0.01071	1,280.453	27.40	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09850	0.09850	0.10070	0.10070		20.64	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	970.43000	0.00970	1,164.46260	0.01164	970.430	20.64	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	120.43000	0.00120	94.46260	0.00094	120.430	20.64	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	393.57940	0.00394	520.66710	0.00521	393.579	22.00	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	543.57940	0.00544	450.66710	0.00451	543.579	22.00	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	147.27270	0.00147	211.70960	0.00212	147.273	24.26	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,297.27270	0.01297	1,141.70960	0.01142	1,297.273	24.26	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.09980	0.09980	0.10200	0.10200		20.33	2,495.00	25	25.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,178.97300	0.01179	1,369.10760	0.01369	1,178.973	20.33	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	198.97300	0.00199	169.10760	0.00169	198.973	20.33	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	608.64000	0.00609	743.09620	0.00743	608.640	21.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	628.64000	0.00629	543.09620	0.00543	628.640	21.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	308.15250	0.00308	390.84470	0.00391	308.153	23.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,328.15250	0.01328	1,190.84470	0.01191	1,328.153	23.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.72970	12.72970	12.88750	12.88750		17.74	19,960,169.60	1,568	82,726.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	931.03630	0.93104	1,088.46180	1.08846	931.036	19.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	1.33630	0.00134	0.96180	0.00096	1.336	19.66	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	291.84650	0.29185	419.08920	0.41909	291.847	17.99	0.00	0	15,971.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	62.14650	0.06215	31.58920	0.03159	62.146	17.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,329.83590	1.32984	1,487.72580	1.48773	1,329.836	21.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.13590	0.00014	0.22580	0.00023	0.136	21.81	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,030.43400	1.03043	1,188.15280	1.18815	1,030.434	20.12	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.73400	0.00073	0.65280	0.00065	0.734	20.12	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	141.25010	0.14125	238.25330	0.23825	141.250	17.97	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	161.55010	0.16155	100.75330	0.10075	161.550	17.97	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	637.35450	0.63735	790.76200	0.79076	637.354	18.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	7.65450	0.00765	3.26200	0.00326	7.655	18.47	0.00	0	8,500.00

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	12.20	Call	543.59640		0.54360	692.49670	0.69250	543.596	18.35	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	13.89640		0.01390	4.99670	0.00500	13.896	18.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,469.79510		1.46980	1,627.64300	1.62764	1,469.795	23.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.09510		0.00010	0.14300	0.00014	0.095	23.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	204.38700		0.20439	318.16430	0.31816	204.387	17.83	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	104.68700		0.10469	60.66430	0.06066	104.687	17.83	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	175.22200		0.17522	0.00000	0.00000	175.222	17.77	3,076,723.10	17,559	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	125.52200		0.12552	0.00000	0.00000	125.522	17.77	2,204,040.80	17,559	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,489.79060		1.48979	1,647.63410	1.64763	1,489.791	23.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.09060		0.00009	0.13410	0.00013	0.091	23.59	1,590.85	17,559	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,479.79280		1.47979	1,637.63850	1.63764	1,479.793	23.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.09280		0.00009	0.13850	0.00014	0.093	23.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.90520		12.90520	13.06750	13.06750		15.80	11,008,135.60	853	41,177.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	978.55740		0.97856	1,120.81810	1.12082	978.557	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	83.35740		0.08336	63.31810	0.06332	83.357	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	799.64100		0.79964	930.47650	0.93048	799.641	14.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	144.44100		0.14444	112.97650	0.11298	144.441	14.45	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	994.45170		0.99445	1,137.54750	1.13755	994.452	13.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	79.25170		0.07925	60.04750	0.06005	79.252	13.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	986.48660		0.98649	1,129.16650	1.12917	986.487	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	81.28660		0.08129	61.66650	0.06167	81.287	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	180.20040		0.18020	227.67540	0.22768	180.200	17.84	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	1,075.00040		1.07500	960.17540	0.96018	1,075.000	17.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	947.20490		0.94720	1,087.73780	1.08774	947.205	14.08	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	92.00490		0.09200	70.23780	0.07024	92.005	14.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	908.85460		0.90885	1,047.12360	1.04712	908.855	14.17	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	103.65460		0.10365	79.62360	0.07962	103.655	14.17	6,385,123.36	61,600	38,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,378.42980		1.37843	1,540.36560	1.54037	1,378.430	13.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	23.22980	0.02323	22.86560	0.02287	23.230	13.46	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	732.36210	0.73236	857.29780	0.85730	732.362	14.66	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	177.16210	0.17716	139.79780	0.13980	177.162	14.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	458.55940	0.45856	554.48200	0.55448	458.559	15.70	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	403.35940	0.40336	336.98200	0.33698	403.359	15.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,622.07490	1.62207	1,784.16920	1.78417	1,622.075	14.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	16.87490	0.01687	16.66920	0.01667	16.875	14.58	289,775.78	17,172	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,426.95720	1.42696	1,588.94120	1.58894	1,426.957	13.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	21.75720	0.02176	21.44120	0.02144	21.757	13.68	0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.07250	13.07250	13.23830	13.23830		15.77	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,920.28890	1.92029	2,079.81420	2.07981	1,920.289	15.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	47.78890	0.04779	41.51420	0.04151	47.789	15.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,695.89210	1.69589	1,853.89280	1.85389	1,695.892	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	66.39210	0.06639	58.59280	0.05859	66.392	14.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,650.44670	1.65045	1,808.08820	1.80809	1,650.447	14.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	70.94670	0.07095	62.78820	0.06279	70.947	14.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	823.84600	0.82385	936.67690	0.93668	823.846	14.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	351.34600	0.35135	298.37690	0.29838	351.346	14.98	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	586.30990	0.58631	677.46250	0.67746	586.310	15.85	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	613.80990	0.61381	539.16250	0.53916	613.810	15.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,605.27800	1.60528	1,762.54610	1.76255	1,605.278	14.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	75.77800	0.07578	67.24610	0.06725	75.778	14.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	880.50370	0.88050	1,000.81230	1.00081	880.504	14.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	308.00370	0.30800	262.51230	0.26251	308.004	14.80	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.25300	13.25300	13.42420	13.42420		15.64	0.00	0	210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,098.75530	1.09876	1,230.09270	1.23009	1,098.755	14.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	355.75530	0.35576	315.89270	0.31589	355.755	14.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,111.15180	1.11115	1,243.13610	1.24314	1,111.152	14.55	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 17/03/2014	Foreign Exchange Future	12.49	Put	348.15180		0.34815	308.93610	0.30894	348.152	14.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,104.93900		1.10494	1,236.60230	1.23660	1,104.939	14.56	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	351.93900		0.35194	312.40230	0.31240	351.939	14.56	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.41630		13.41630	13.59120	13.59120		15.78	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	710.98290		0.71098	797.85760	0.79786	710.983	16.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,104.68290		1.10468	1,016.65760	1.01666	1,104.683	16.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	717.64290		0.71764	805.09030	0.80509	717.643	16.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,091.34290		1.09134	1,003.89030	1.00389	1,091.343	16.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	714.30470		0.71430	801.46260	0.80146	714.305	16.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,098.00470		1.09800	1,010.26260	1.01026	1,098.005	16.27	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.54910		13.54910	13.70000	13.70000		16.30	13,549,100.00	1,000	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,023.20830		1.02321	0.00000	0.00000	1,023.208	16.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,184.10830		1.18411	0.00000	0.00000	1,184.108	16.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,030.74900		1.03075	0.00000	0.00000	1,030.749	16.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,171.64900		1.17165	0.00000	0.00000	1,171.649	16.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,026.97480		1.02697	0.00000	0.00000	1,026.975	16.44	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,177.87480		1.17787	0.00000	0.00000	1,177.875	16.44	0.00	0	0.00
2025	On 01/08/2013	Bond Future			117.76282		117.76282	117.72706	117.72706			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	227.18000		0.22718	262.94000	0.26294	227.180		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	237.18000		0.23718	272.94000	0.27294	237.180		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	247.18000		0.24718	282.94000	0.28294	247.180		0.00	0	0.00
2038	On 01/08/2013	Bond Future			111.04534		111.04534	111.00842	111.00842			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	3,944.66000		3.94466	3,981.58000	3.98158	3,944.660		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,954.66000		3.95466	3,991.58000	3.99158	3,954.660		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	3,964.66000		3.96466	4,001.58000	4.00158	3,964.660		0.00	0	0.00
2050	On 01/08/2013	Bond Future			117.12004		117.12004	117.08075	117.08075			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	1,869.96000		1.86996	1,909.25000	1.90925	1,869.960		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	1,879.96000		1.87996	1,919.25000	1.91925	1,879.960		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	1,889.96000		1.88996	1,929.25000	1.92925	1,889.960		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			413.54900		413.54900	412.37600	412.37600			0.00	0	75.00
AL37	On 07/11/2013	Index Future			419.38600		419.38600	418.19700	418.19700			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			496.47400		496.47400	493.79200	493.79200			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			503.48200		503.48200	500.76200	500.76200			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			442.53700		442.53700	441.25900	441.25900			0.00	0	736.00
ALBI	On 07/11/2013	Index Future			448.78300		448.78300	447.48700	447.48700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38730		9.38730	9.60460	9.60460		9.68	61,017,450.00	6,500	16,741.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	627.86700		0.62787	844.70340	0.84470	627.867	16.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.56700		0.00057	0.10340	0.00010	0.567	16.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	647.77990		0.64778	864.68680	0.86469	647.780	17.11	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.47990		0.00048	0.08680	0.00009	0.480	17.11	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	637.82170		0.63782	854.69470	0.85469	637.822	17.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.52170		0.00052	0.09470	0.00009	0.522	17.03	0.00	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			9.44840		9.44840	9.66920	9.66920		9.45	1,653,470.00	175	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	273.38250		0.27338	437.42340	0.43742	273.383	9.52	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	124.98250		0.12498	68.22340	0.06822	124.983	9.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	32.36010		0.03236	44.57280	0.04457	32.360	12.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	883.96010		0.88396	675.37280	0.67537	883.960	12.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	585.82640		0.58583	797.67860	0.79768	585.826	10.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	37.42640		0.03743	28.47860	0.02848	37.426	10.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	576.42070		0.57642	788.05900	0.78806	576.421	10.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	38.02070		0.03802	28.85900	0.02886	38.021	10.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	970.44830		0.97045	1,178.27270	1.17827	970.448	13.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	22.04830		0.02205	9.07270	0.00907	22.048	13.76	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	680.62790		0.68063	894.26740	0.89427	680.628	11.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	32.22790		0.03223	25.06740	0.02507	32.228	11.30	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	595.24690		0.59525	807.30520	0.80731	595.247	10.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	36.84690		0.03685	28.10520	0.02811	36.847	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50880		9.50880	9.73290	9.73290		10.06	8,748,096.00	920	1,889.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	290.08220		0.29008	415.19070	0.41519	290.082	10.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	261.28220		0.26128	162.29070	0.16229	261.282	10.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	41.64330		0.04164	58.62210	0.05862	41.643	11.79	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,132.84330		1.13284	925.72210	0.92572	1,132.843	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	299.44130		0.29944	427.08700	0.42709	299.441	10.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	250.64130		0.25064	154.18700	0.15419	250.641	10.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	294.73220		0.29473	421.10660	0.42111	294.732	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	255.93220		0.25593	158.20660	0.15821	255.932	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	383.03200		0.38303	531.12050	0.53112	383.032	9.77	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	174.23200		0.17423	98.22050	0.09822	174.232	9.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	240.07650		0.24008	348.99210	0.34899	240.077	10.25	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	331.27650		0.33128	216.09210	0.21609	331.277	10.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	64.85050		0.06485	112.78200	0.11278	64.851	10.96	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	856.05050		0.85605	679.88200	0.67988	856.051	10.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,243.51460		1.24351	1,460.52370	1.46052	1,243.515	13.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	34.71460		0.03471	27.62370	0.02762	34.715	13.71	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	959.81150		0.95981	1,173.30100	1.17330	959.811	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	51.01150		0.05101	40.40100	0.04040	51.011	12.19	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57370		9.57370	9.80180	9.80180		10.81	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	395.19540		0.39520	524.43370	0.52443	395.195	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	331.49540		0.33150	232.63370	0.23263	331.495	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	404.70910		0.40471	535.95160	0.53595	404.709	10.74	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	321.00910		0.32101	224.15160	0.22415	321.009	10.74	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	399.93130		0.39993	530.17110	0.53017	399.931	10.75	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	326.23130		0.32623	228.37110	0.22837	326.231	10.75	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.62910		9.62910	9.85950	9.85950		11.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	335.71770		0.33572	430.86650	0.43087	335.718	11.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	616.61770		0.61662	481.36650	0.48137	616.618	11.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	342.22800		0.34223	438.90840	0.43891	342.228	11.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	603.12800		0.60313	469.40840	0.46941	603.128	11.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	338.95940		0.33896	434.87200	0.43487	338.959	11.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	609.85940		0.60986	475.37200	0.47537	609.859	11.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.05000		10.05000	10.25120	10.25120		12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,888.82710		2.88883	3,091.71960	3.09172	2,888.827	15.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	88.82710		0.08883	90.51960	0.09052	88.827	15.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,839.84940		2.83985	3,042.80030	3.04280	2,839.849	15.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	89.84940		0.08985	91.60030	0.09160	89.849	15.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,790.87330		2.79087	2,993.88290	2.99388	2,790.873	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	90.87330		0.09087	92.68290	0.09268	90.873	15.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.41340		9.41340	9.55800	9.55800		16.22	0.00	0	25.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	477.58510		0.47759	621.41300	0.62141	477.585	17.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	4.18510		0.00419	3.41300	0.00341	4.185	17.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	467.85510		0.46786	611.55170	0.61155	467.855	17.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	4.45510		0.00446	3.55170	0.00355	4.455	17.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	458.25550		0.45826	601.69700	0.60170	458.256	17.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	4.85550		0.00486	3.69700	0.00370	4.856	17.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.51640		9.51640	9.66440	9.66440		13.88	237,910.00	25	25.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	533.92350		0.53392	658.86630	0.65887	533.923	13.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	107.52350		0.10752	84.46630	0.08447	107.524	13.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	526.82750		0.52683	651.06220	0.65106	526.828	13.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	110.42750		0.11043	86.66220	0.08666	110.428	13.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	519.78670		0.51979	643.30070	0.64330	519.787	13.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	113.38670		0.11339	88.90070	0.08890	113.387	13.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61310		9.61310	9.76380	9.76380		14.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	272.08390		0.27208	346.52550	0.34653	272.084	14.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	598.98390		0.59898	522.72550	0.52273	598.984	14.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	269.07590		0.26908	342.94510	0.34295	269.076	14.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	605.97590		0.60598	529.14510	0.52915	605.976	14.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	266.10300		0.26610	339.39930	0.33940	266.103	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	613.00300		0.61300	535.59930	0.53560	613.003	14.73	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			18.51280		18.51280	52.05500	52.05500			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			9,464.55690		9,464.55690	43,348.70370	13,348.70370			0.00	100	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,895.94340		8,895.94340	36,584.51830	36,584.51830			0.00	100	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADG	On 14/06/2013	Can-Do Future			18.51280		18.51280	52.05500	52.05500				0.00	104	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			66.86860		66.86860	-173.34210	-173.34210				0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			444.03480		444.03480	471.86990	471.86990				0.00	60	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			31.58480		31.58480	-139.95890	-139.95890				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			349.15960		349.15960	392.30080	392.30080				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			471.17050		471.17050	593.66060	593.66060				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			66.26330		66.26330	170.27750	170.27750				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			69.59640		69.59640	71.41960	71.41960				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			2,376.16000		2,376.16000	2,925.33000	2,925.33000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			1,842.77000		1,842.77000	2,471.80000	2,471.80000				0.00	0	10.00
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,400.30140		1,400.30140	1,804.64210	1,804.64210				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			1,835.30290		1,835.30290	2,429.25820	2,429.25820				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future			46.42040		46.42040	68.00000	68.00000				0.00	5,000	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future			36.94350		36.94350	68.00000	68.00000				0.00	5,000	5,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.26600		10.26600	10.37410	10.37410			16.70	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	727.51740		0.72752	834.68690	0.83469	727.517	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
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	1.51740		0.00152	0.58690	0.00059	1.517	19.97		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	717.63310		0.71763	824.72990	0.82473	717.633	19.93		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	1.63310		0.00163	0.62990	0.00063	1.633	19.93		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	707.75700		0.70776	814.77590	0.81478	707.757	19.88		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	1.75700		0.00176	0.67590	0.00068	1.757	19.88		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.41150		10.41150	10.52320	10.52320		15.44		14,045,113.50	1,349	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	673.75030		0.67375	742.66660	0.74267	673.750	14.25		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	102.25030		0.10225	59.46660	0.05947	102.250	14.25		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	666.52930		0.66653	734.46800	0.73447	666.529	14.27		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	105.02930		0.10503	61.26800	0.06127	105.029	14.27		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	659.35760		0.65936	726.30850	0.72631	659.358	14.29		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	107.85760		0.10786	63.10850	0.06311	107.858	14.29		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.55080		10.55080	10.66520	10.66520		15.20		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	375.47030		0.37547	420.58270	0.42058	375.470	15.74		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	614.67030		0.61467	545.38270	0.54538	614.670	15.74		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	372.16290		0.37216	416.92230	0.41692	372.163	15.76		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	621.36290		0.62136	551.72230	0.55172	621.363	15.76		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	368.88810		0.36889	413.29360	0.41329	368.888	15.79		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	628.08810		0.62809	558.09360	0.55809	628.088	15.79		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.58860		1.58860	1.61220	1.61220		17.35		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	990.39180		0.09904	1,224.92420	0.12249	990.392	19.50		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	4.39180		0.00044	2.92420	0.00029	4.392	19.50		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	892.15520		0.08922	1,126.08820	0.11261	892.155	18.81		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	6.15520		0.00062	4.08820	0.00041	6.155	18.81		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	796.05830		0.07961	1,028.27660	0.10283	796.058	18.67		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	10.05830		0.00101	6.27660	0.00063	10.058	18.67		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60060		1.60060	1.62500	1.62500		16.00		0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,237.19480		0.12372	1,452.02400	0.14520	1,237.195	15.26		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	131.19480		0.01312	102.02400	0.01020	131.195	15.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,158.66480		0.11587	1,366.45850	0.13665	1,158.665	15.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	152.66480		0.01527	116.45850	0.01165	152.665	15.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,084.27350		0.10843	1,286.43790	0.12864	1,084.274	15.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	178.27350		0.01783	136.43790	0.01364	178.273	15.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61300		1.61300	1.63780	1.63780		15.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	599.74880		0.05997	731.64970	0.07316	599.749	16.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	969.74880		0.09697	853.64970	0.08536	969.749	16.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	566.43490		0.05664	693.69310	0.06937	566.435	16.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	1,036.43490		0.10364	915.69310	0.09157	1,036.435	16.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	534.94160		0.05349	657.64920	0.06576	534.942	16.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	1,104.94160		0.11049	979.64920	0.09796	1,104.942	16.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	519.11560		0.51912	520.34760	0.52035	519.116	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	343.41560		0.34342	344.64760	0.34465	343.416	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	514.00730		0.51401	515.24280	0.51524	514.007	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	348.30730		0.34831	349.54280	0.34954	348.307	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	524.26590		0.52427	525.49440	0.52549	524.266	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	338.56590		0.33857	339.79440	0.33979	338.566	13.03	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry			7.77490		7.77490	7.96700	7.96700		19.64	0.00	13,000	17,000.00
DANZ	On 05/06/2013	Any day expiry	7.89	Call	6.53210		0.00653	98.15710	0.09816	6.532	24.78	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.89	Put	121.63210		0.12163	21.15710	0.02116	121.632	24.78	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Call	5.64230		0.00564	90.50550	0.09051	5.642	25.15	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.90	Put	130.74230		0.13074	23.50550	0.02351	130.742	25.15	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Call	4.87450		0.00487	83.08780	0.08309	4.874	25.52	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.91	Put	139.97450		0.13997	26.08780	0.02609	139.975	25.52	0.00	0	0.00
DANZ	On 05/06/2013	Any day expiry	7.94	Call	3.15060		0.00315	62.41310	0.06241	3.151	26.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 05/06/2013	Any day expiry	7.94	Put	168.25060		0.16825	35.41310	0.03541	168.251	26.62	0.00	0	10,000.00
DANZ	On 05/06/2013	Any day expiry	8.02	Call	1.02070		0.00102	29.34380	0.02934	1.021	29.56	0.00	0	5,000.00
DANZ	On 05/06/2013	Any day expiry	8.02	Put	246.12070		0.24612	82.34380	0.08234	246.121	29.56	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.74860		9.74860	9.89700	9.89700		17.50	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	451.22570		0.45123	594.08400	0.59408	451.226	16.08	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	12.62570		0.01263	7.08400	0.00708	12.626	16.08	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	751.13140		0.75113	898.56050	0.89856	751.131	18.43	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	2.53140		0.00253	1.56050	0.00156	2.531	18.43	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	469.37330		0.46937	613.42390	0.61342	469.373	16.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	10.77330		0.01077	6.42390	0.00642	10.773	16.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	460.27040		0.46027	603.74590	0.60375	460.270	16.05	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	11.67040		0.01167	6.74590	0.00675	11.670	16.05	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.75000		9.75000	9.89840	9.89840		17.52	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	752.85550		0.75286	900.14250	0.90014	752.856	18.23	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	2.85550		0.00286	1.74250	0.00174	2.856	18.23	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	742.98310		0.74298	890.23040	0.89023	742.983	18.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	2.98310		0.00298	1.83040	0.00183	2.983	18.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	762.73360		0.76273	910.05880	0.91006	762.734	18.33	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	2.73360		0.00273	1.65880	0.00166	2.734	18.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.75690		9.75690	9.90560	9.90560		17.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	721.91140		0.72191	868.64390	0.86864	721.911	16.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	5.01140		0.00501	3.04390	0.00304	5.011	16.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	432.50770		0.43251	569.32310	0.56932	432.508	15.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	25.60770		0.02561	13.72310	0.01372	25.608	15.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,457.03800		1.45704	1,605.68000	1.60568	1,457.038	21.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.13800		0.00014	0.08000	0.00008	0.138	21.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,357.12770		1.35713	1,505.73050	1.50573	1,357.128	20.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.22770		0.00023	0.13050	0.00013	0.228	20.83	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 26/06/2013	Any day expiry	9.70	Call	191.95590	0.19196	290.39580	0.29040	191.956	16.99	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.70	Put	135.05590	0.13506	84.79580	0.08480	135.056	16.99	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Call	712.14750	0.71215	858.80110	0.85880	712.148	16.82	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Put	5.24750	0.00525	3.20110	0.00320	5.248	16.82	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Call	702.39450	0.70239	848.96600	0.84897	702.394	16.75	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Put	5.49450	0.00549	3.36600	0.00337	5.495	16.75	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.85	Call	127.65140	0.12765	204.18280	0.20418	127.651	17.72	0.00	0	22,500.00	
DAUS	On 26/06/2013	Any day expiry	9.85	Put	220.75140	0.22075	148.58280	0.14858	220.751	17.72	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Call	308.16920	0.30817	429.38530	0.42939	308.169	16.36	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Put	61.26920	0.06127	33.78530	0.03379	61.269	16.36	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.60	Call	248.59600	0.24860	359.62400	0.35962	248.596	16.66	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.60	Put	91.69600	0.09170	54.02400	0.05402	91.696	16.66	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,656.95060	1.65695	1,805.62990	1.80563	1,656.951	22.59	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.05060	0.00005	0.02990	0.00003	0.051	22.59	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,556.98360	1.55698	1,705.64890	1.70565	1,556.984	22.00	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.08360	0.00008	0.04890	0.00005	0.084	22.00	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,507.00740	1.50701	1,655.66260	1.65566	1,507.007	21.71	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.10740	0.00011	0.06260	0.00006	0.107	21.71	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry			9.79270	9.79270	9.94240	9.94240		16.82	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	617.56690	0.61757	752.44770	0.75245	617.567	15.18	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	34.86690	0.03487	20.04770	0.02005	34.867	15.18	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Call	234.68610	0.23469	318.13450	0.31813	234.686	16.82	0.00	0	2,800.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Put	241.98610	0.24199	175.73450	0.17573	241.986	16.82	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,493.68780	1.49369	1,643.12900	1.64313	1,493.688	17.86	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.98780	0.00099	0.72900	0.00073	0.988	17.86	0.00	0	7,500.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Call	634.74900	0.63475	770.61780	0.77062	634.749	15.16	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	32.04900	0.03205	18.21780	0.01822	32.049	15.16	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Call	626.13500	0.62614	761.51540	0.76152	626.135	15.17	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Put	33.43500		0.03344	19.11540	0.01912	33.435	15.17	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.79820		9.79820	9.94800	9.94800		16.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,400.08560		1.40009	1,549.35920	1.54936	1,400.086	17.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.88560		0.00189	1.35920	0.00136	1.886	17.37	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	777.66350		0.77766	918.24840	0.91825	777.664	15.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	19.46350		0.01946	10.24840	0.01025	19.463	15.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	759.50230		0.75950	899.37120	0.89937	759.502	15.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	21.30230		0.02130	11.37120	0.01137	21.302	15.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	515.89880		0.51590	639.86860	0.63987	515.899	15.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	67.69880		0.06770	41.86860	0.04187	67.699	15.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,499.64340		1.49964	1,649.04320	1.64904	1,499.643	17.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.44340		0.00144	1.04320	0.00104	1.443	17.97	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	349.94530		0.34995	451.14820	0.45115	349.945	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	151.74530		0.15175	103.14820	0.10315	151.745	16.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	295.66890		0.29567	387.83470	0.38783	295.669	16.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	197.46890		0.19747	139.83470	0.13983	197.469	16.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	768.56600		0.76857	908.79770	0.90880	768.566	15.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	20.36600		0.02037	10.79770	0.01080	20.366	15.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,549.46480		1.54946	1,698.91500	1.69892	1,549.465	18.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.26480		0.00126	0.91500	0.00092	1.265	18.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	227.62760		0.22763	305.63950	0.30564	227.628	17.08	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	279.42760		0.27943	207.63950	0.20764	279.428	17.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	404.74110		0.40474	513.91200	0.51391	404.741	16.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	116.54110		0.11654	75.91200	0.07591	116.541	16.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,699.05570		1.69906	1,848.62010	1.84862	1,699.056	19.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.85570		0.00086	0.62010	0.00062	0.856	19.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,599.30940		1.59931	1,748.80320	1.74880	1,599.309	18.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.10940		0.00111	0.80320	0.00080	1.109	18.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry			9.80510		9.80510	9.95510	9.95510		16.80	0.00	0	47,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	734.21570		0.73422	871.34790	0.87135	734.216	15.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	29.11570		0.02912	16.24790	0.01625	29.116	15.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	725.41560		0.72542	862.12320	0.86212	725.416	15.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	30.31560		0.03032	17.02320	0.01702	30.316	15.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	743.05340		0.74305	880.60110	0.88060	743.053	15.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	27.95340		0.02795	15.50110	0.01550	27.953	15.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.84030		9.84030	9.99120	9.99120		16.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	628.71790		0.62872	752.76860	0.75277	628.718	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	88.41790		0.08842	61.56860	0.06157	88.418	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	432.26880		0.43227	532.95330	0.53295	432.269	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	191.96880		0.19197	141.75330	0.14175	191.969	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	675.09940		0.67510	802.00930	0.80201	675.099	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	74.79940		0.07480	50.80930	0.05081	74.799	15.30	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	636.33250		0.63633	760.87010	0.76087	636.333	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	86.03250		0.08603	59.67010	0.05967	86.033	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	312.62050		0.31262	397.22570	0.39723	312.620	16.70	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	312.32050		0.31232	246.02570	0.24603	312.320	16.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	621.14900		0.62115	744.71040	0.74471	621.149	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	90.84900		0.09085	63.51040	0.06351	90.849	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	485.43840		0.48544	593.26970	0.59327	485.438	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	155.13840		0.15514	112.06970	0.11207	155.138	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,594.78640		1.59479	1,743.79440	1.74379	1,594.786	17.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	4.48640		0.00449	2.59440	0.00259	4.486	17.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,545.40030		1.54540	1,694.07880	1.69408	1,545.400	17.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.30	Put	5.10030		0.00510	2.87880	0.00288	5.100	17.19	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Call	378.57820		0.37858	472.46800	0.47247	378.578	16.32	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.70	Put	238.27820		0.23828	181.26800	0.18127	238.278	16.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,644.24540		1.64425	1,793.53950	1.79354	1,644.245	17.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	3.94540		0.00395	2.33950	0.00234	3.945	17.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.87860		9.87860	10.03060	10.03060		16.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	690.42390		0.69042	814.83430	0.81483	690.424	15.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	111.82390		0.11182	84.23430	0.08423	111.824	15.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	683.00590		0.68301	806.97180	0.80697	683.006	15.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	114.40590		0.11441	86.37180	0.08637	114.406	15.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	359.66810		0.35967	446.14340	0.44614	359.668	16.59	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	361.06810		0.36107	295.54340	0.29554	361.068	16.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	705.38350		0.70538	830.67550	0.83068	705.384	15.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	106.78350		0.10678	80.07550	0.08008	106.784	15.25	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	697.88210		0.69788	822.73510	0.82274	697.882	15.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	109.28210		0.10928	82.13510	0.08214	109.282	15.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.88270		9.88270	10.03480	10.03480		16.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	735.03380		0.73503	861.19920	0.86120	735.034	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	102.33380		0.10233	76.39920	0.07640	102.334	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	727.45780		0.72746	853.19580	0.85320	727.458	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	104.75780		0.10476	78.39580	0.07840	104.758	15.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	504.12580		0.50413	607.01490	0.60701	504.126	15.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	221.42580		0.22143	172.21490	0.17221	221.426	15.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	450.76950		0.45077	547.68930	0.54769	450.769	16.13	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	268.06950		0.26807	212.88930	0.21289	268.070	16.13	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	742.64870		0.74265	869.23960	0.86924	742.649	15.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	99.94870		0.09995	74.43960	0.07444	99.949	15.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,640.90460		1.64090	1,790.09560	1.79010	1,640.905	16.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	8.20460		0.00820	5.29560	0.00530	8.205	16.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,592.05420		1.59205	1,740.93140	1.74093	1,592.054	16.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	9.35420		0.00935	6.13140	0.00613	9.354	16.49	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 26/09/2013	Any day expiry	9.51	Call	556.39130		0.55639	666.02150	0.66602	556.391	15.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	183.69130		0.18369	141.22150	0.14122	183.691	15.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,689.88660		1.68989	1,839.36470	1.83936	1,689.887	16.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	7.18660		0.00719	4.56470	0.00456	7.187	16.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.91860		9.91860	10.07160	10.07160		16.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	347.03320		0.34703	424.95810	0.42496	347.033	16.95	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	498.43320		0.49843	423.35810	0.42336	498.433	16.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	679.57110		0.67957	800.60250	0.80060	679.571	15.21	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	160.97110		0.16097	129.00250	0.12900	160.971	15.21	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	673.09800		0.67310	793.27310	0.79327	673.098	15.24	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	164.49800		0.16450	131.67310	0.13167	164.498	15.24	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	635.24930		0.63525	750.10350	0.75010	635.249	15.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	186.64930		0.18665	148.50350	0.14850	186.649	15.39	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	686.52310		0.68652	807.96980	0.80797	686.523	15.21	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	157.92310		0.15792	126.36980	0.12637	157.923	15.21	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			9.92270		9.92270	10.07580	10.07580		16.45	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	342.91120		0.34291	419.73750	0.41974	342.911	17.04	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	520.21120		0.52021	443.93750	0.44394	520.211	17.04	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	623.64860		0.62365	735.87740	0.73588	623.649	15.47	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	200.94860		0.20095	160.07740	0.16008	200.949	15.47	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	617.64740		0.61765	728.94260	0.72894	617.647	15.50	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	204.94740		0.20495	163.14260	0.16314	204.947	15.50	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	594.10140		0.59410	701.61360	0.70161	594.101	15.59	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	221.40140		0.22140	175.81360	0.17581	221.401	15.59	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	629.69570		0.62970	742.85120	0.74285	629.696	15.45	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	196.99570		0.19700	157.05120	0.15705	196.996	15.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.92690		9.92690	10.08010	10.08010		16.40	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	666.01520		0.66602	783.96880	0.78397	666.015	15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.44	Put	179.11520	0.17912	143.86880	0.14387	179.115	15.28	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	659.74230	0.65974	776.80190	0.77680	659.742	15.30	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	182.84230	0.18284	146.70190	0.14670	182.842	15.30	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	571.12330	0.57112	676.18190	0.67618	571.123	15.67	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	244.22330	0.24422	196.08190	0.19608	244.223	15.67	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,641.80350	1.64180	1,791.49060	1.79149	1,641.804	16.15	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.30	Put	14.90350	0.01490	11.39060	0.01139	14.903	16.15	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	672.33380	0.67233	791.17350	0.79117	672.334	15.26	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	175.43380	0.17543	141.07350	0.14107	175.434	15.26	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Call	517.67020	0.51767	617.37740	0.61738	517.670	15.91	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.70	Put	290.77020	0.29077	237.27740	0.23728	290.770	15.91	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,690.12360	1.69012	1,840.15870	1.84016	1,690.124	16.24	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	13.22360	0.01322	10.05870	0.01006	13.224	16.24	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			9.96830	9.96830	10.12250	10.12250		16.40	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	718.13850	0.71814	839.18410	0.83918	718.139	15.17	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	199.83850	0.19984	166.68410	0.16668	199.838	15.17	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Call	577.15790	0.57716	678.94490	0.67894	577.158	15.78	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.70	Put	308.85790	0.30886	256.44490	0.25644	308.858	15.78	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,691.34870	1.69135	1,841.17160	1.84117	1,691.349	16.32	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	8.30	Put	23.04870	0.02305	18.67160	0.01867	23.049	16.32	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	731.57010	0.73157	853.37770	0.85338	731.570	15.16	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	193.27010	0.19327	160.87770	0.16088	193.270	15.16	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Call	724.82410	0.72482	846.26350	0.84626	724.824	15.16	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	196.52410	0.19652	163.76350	0.16376	196.524	15.16	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry			10.00410	10.00410	10.15940	10.15940		16.43	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Call	673.99610	0.67400	782.72180	0.78272	673.996	15.46	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.61	Put	279.89610	0.27990	233.32180	0.23332	279.896	15.46	0.00	0	0.00	
DAUS	On 23/12/2013	Any day expiry	9.59	Call	685.01090	0.68501	795.61740	0.79562	685.011	15.41	0.00	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 23/12/2013	Any day expiry	9.59	Put	270.91090		0.27091	226.21740	0.22622	270.911	15.41	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	679.48360		0.67948	789.15220	0.78915	679.484	15.44	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	275.38360		0.27538	229.75220	0.22975	275.384	15.44	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			10.09650	10.09650		10.25480	10.25480		16.55	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,146.97640		1.14698	1,285.14350	1.28514	1,146.976	14.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	140.47640		0.14048	120.34350	0.12034	140.476	14.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,138.96870		1.13897	1,276.90310	1.27690	1,138.969	14.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	142.46870		0.14247	122.10310	0.12210	142.469	14.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,131.47050		1.13147	1,268.68520	1.26869	1,131.471	14.84	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	144.97050		0.14497	123.88520	0.12389	144.970	14.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.12300	10.12300		10.28230	10.28230		16.49	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,180.34450		1.18034	1,319.59580	1.31960	1,180.344	14.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	147.34450		0.14734	127.29580	0.12730	147.345	14.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,172.35650		1.17236	1,311.38330	1.31138	1,172.356	14.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	149.35650		0.14936	129.08330	0.12908	149.356	14.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,164.88060		1.16488	1,303.19050	1.30319	1,164.881	14.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	151.88060		0.15188	130.89050	0.13089	151.881	14.83	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.21850	10.21850		10.38140	10.38140		16.52	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	771.46110		0.77146	870.79560	0.87080	771.461	15.96	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	512.96110		0.51296	449.39560	0.44940	512.961	15.96	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	780.37030		0.78037	880.55180	0.88055	780.370	15.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	501.87030		0.50187	439.15180	0.43915	501.870	15.92	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	775.90160		0.77590	875.65720	0.87566	775.902	15.94	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	507.40160		0.50740	444.25720	0.44426	507.402	15.94	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	0.00040	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	0.00040	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	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 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			114.35421		114.35421	114.31643	114.31643			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	645.79000		0.64579	683.57000	0.68357	645.790		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	655.79000		0.65579	693.57000	0.69357	655.790		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	635.79000		0.63579	673.57000	0.67357	635.790		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.00261		89.07073	8.99856	89.10406			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	11.86000	0.01186	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	21.47000		0.02147	0.00000	0.00000	21.470		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,019.40000		78.01940	78,052.73000	78.05273	78,019.400		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			9.10777		86.54659	9.10358	86.58042			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	5,217.65000		5.21765	5,183.82000	5.18382	5,217.650		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	5,129.37000		5.12937	5,095.54000	5.09554	5,129.370		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	5,041.22000		5.04122	5,007.39000	5.00739	5,041.220		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			441.91400		441.91400	440.69400	440.69400			13,257,420.00	3	380.00
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	40,760.00000		4.07600	52,960.00000	5.29600	40,760.000		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	40,860.00000		4.08600	53,060.00000	5.30600	40,860.000		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	40,960.00000		4.09600	53,160.00000	5.31600	40,960.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			448.15100		448.15100	446.91400	446.91400			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	21,610.00000		2.16100	9,240.00000	0.92400	21,610.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	21,510.00000		2.15100	9,140.00000	0.91400	21,510.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	21,410.00000		2.14100	9,040.00000	0.90400	21,410.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	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			206.10000		206.10000	206.00600	206.00600			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future			209.03600		209.03600	208.94100	208.94100			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			558.31100		558.31100	558.15700	558.15700			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.14000	94.86000	5.12500	94.87500					0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000	94.84000	5.18000	94.82000					0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000	94.81000	5.22000	94.78000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.20000	94.80000	5.24000	94.76000					0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.21000	94.79000	5.26000	94.74000					0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.23000	94.77000	5.29000	94.71000					0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.23000	94.77000	5.31000	94.69000					0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000	94.67000	5.42000	94.58000					0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.48000	94.52000	5.58000	94.42000					0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.67000	94.33000	5.76000	94.24000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.87000	94.13000	5.96000	94.04000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.07000	93.93000	6.17000	93.83000					0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.78270	7.78270	7.97580	7.97580			16.21		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	446.22710	0.44623	636.84170	0.63684	446.227	19.67			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	3.52710	0.00353	1.04170	0.00104	3.527	19.67			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	436.47360	0.43647	626.89770	0.62690	436.474	19.54			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	3.77360	0.00377	1.09770	0.00110	3.774	19.54			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	426.79660	0.42680	616.95710	0.61696	426.797	19.45			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	4.09660	0.00410	1.15710	0.00116	4.097	19.45			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.84780	7.84780	8.04340	8.04340			11.48		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	346.99670		0.34700	501.86140	0.50186	346.997	11.63	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	89.19670		0.08920	48.46140	0.04846	89.197	11.63	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	340.01080		0.34001	493.60380	0.49360	340.011	11.62	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	92.21080		0.09221	50.20380	0.05020	92.211	11.62	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	333.09970		0.33310	485.39560	0.48540	333.100	11.62	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	95.29970		0.09530	51.99560	0.05200	95.300	11.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.89550		7.89550	8.09360	8.09360		12.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	201.88220		0.20188	286.38390	0.28638	201.882	13.48	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	456.38220		0.45638	342.78390	0.34278	456.382	13.48	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	198.85640		0.19886	282.41940	0.28242	198.856	13.50	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	463.35640		0.46336	348.81940	0.34882	463.356	13.50	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	204.95120		0.20495	290.39820	0.29040	204.951	13.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	449.45120		0.44945	336.79820	0.33680	449.451	13.46	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.01634		108.39163	7.10420	107.76967			0.00	0	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,921.81000		1.92181	1,299.85000	1.29985	1,921.810		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	1,991.18000		1.99118	1,369.22000	1.36922	1,991.180		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	2,060.49000		2.06049	1,438.53000	1.43853	2,060.490		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			7.08705		106.00572	7.17856	105.37510			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	4,236.41000		4.23641	4,867.03000	4.86703	4,236.410		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	4,163.68000		4.16368	4,794.30000	4.79430	4,163.680		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	4,091.00000		4.09100	4,721.62000	4.72162	4,091.000		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
R157	On 01/08/2013	Bond Future			5.64098		120.68733	5.69604	120.56861		1.82	86,653,502.94	718	8,494.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,231.70000		91.23170	91,112.98000	91.11298	91,231.700	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			5.70033		115.58438	5.76448	115.46399		1.84	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	447.77000		0.44777	398.33000	0.39833	447.770	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	655.21000		0.65521	726.16000	0.72616	655.210	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	456.35000		0.45635	406.26000	0.40626	456.350	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	644.97000		0.64497	715.27000	0.71527	644.970	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	465.03000		0.46503	414.30000	0.41430	465.030	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	634.83000		0.63483	704.49000	0.70449	634.830	1.81	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.75540		117.14001	5.83089	117.01808		1.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	538.71000		0.53871	485.45000	0.48545	538.710	1.59	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	693.06000		0.69306	761.73000	0.76173	693.060	1.59	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	523.27000		0.52327	471.02000	0.47102	523.270	1.59	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	710.01000		0.71001	779.69000	0.77969	710.010	1.59	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	530.96000		0.53096	478.20000	0.47820	530.960	1.59	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	701.50000		0.70150	770.67000	0.77067	701.500	1.59	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.81118		111.91726	5.90203	111.79367		1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	195.61000		0.19561	166.07000	0.16607	195.610	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,018.39000		1.01839	1,112.44000	1.11244	1,018.390	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	188.68000		0.18868	159.96000	0.15996	188.680	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,038.98000		1.03898	1,133.85000	1.13385	1,038.980	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	192.12000		0.19212	163.00000	0.16300	192.120	1.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,028.66000		1.02866	1,123.13000	1.12313	1,028.660	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future			7.46553		126.69725	7.49701	126.38906		11.65	69,683,487.50	550	62,068.00
R186	On 01/08/2013	Bond Future	7.20	Call	1,252.56000		1.25256	1,170.11000	1.17011	1,252.560	11.50	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	3,894.63000		3.89463	4,120.37000	4.12037	3,894.630	11.50	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	1,423.03000		1.42303	1,331.60000	1.33160	1,423.030	11.51	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	3,561.72000		3.56172	3,778.48000	3.77848	3,561.720	11.51	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	2,502.48000		2.50248	2,361.67000	2.36167	2,502.480	11.58	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	2,165.08000		2.16508	2,332.46000	2.33246	2,165.080	11.58	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,424.84000		117.42484	117,116.65000	117.11665	117,424.840	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	712.20000		0.71220	660.95000	0.66095	712.200	11.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	5,395.54000		5.39554	5,652.48000	5.65248	5,395.540	11.44	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.50	Call	115.64000		0.11564	105.93000	0.10593	115.640	11.36	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	10,102.65000		10.10265	10,401.13000	10.40113	10,102.650	11.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	306.72000		0.30672	282.48000	0.28248	306.720	11.36	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	7,605.42000		7.60542	7,889.37000	7.88937	7,605.420	11.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	367.71000		0.36771	339.14000	0.33914	367.710	11.38	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	7,137.57000		7.13757	7,417.19000	7.41719	7,137.570	11.38	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.54060		128.48549	7.57325	128.17291		11.78	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,558.22000		11.55822	11,293.37000	11.29337	11,558.220	12.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	675.30000		0.67530	723.03000	0.72303	675.300	12.29	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,321.48000		7.32148	7,106.61000	7.10661	7,321.480	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,753.16000		1.75316	1,850.87000	1.85087	1,753.160	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,386.03000		7.38603	7,170.15000	7.17015	7,386.030	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,727.79000		1.72779	1,824.49000	1.82449	1,727.790	11.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,450.78000		7.45078	7,233.90000	7.23390	7,450.780	11.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,702.72000		1.70272	1,798.42000	1.79842	1,702.720	11.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	755.28000		0.75528	715.11000	0.71511	755.280	11.48	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	11,315.28000		11.31528	11,587.69000	11.58769	11,315.280	11.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.75	Call	1,201.47000		1.20147	1,141.95000	1.14195	1,201.470	11.48	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	9,115.06000		9.11506	9,368.12000	9.36812	9,115.060	11.48	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.60950		124.92419	7.64327	124.60755		12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	5,586.93000		5.58693	5,420.45000	5.42045	5,586.930	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,276.91000		4.27691	4,427.07000	4.42707	4,276.910	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	5,637.86000		5.63786	5,470.43000	5.47043	5,637.860	12.04	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,235.33000		4.23533	4,384.54000	4.38454	4,235.330	12.04	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	5,537.45000		5.53745	5,371.93000	5.37193	5,537.450	12.03	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,320.03000		4.32003	4,471.15000	4.47115	4,320.030	12.03	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.68128		126.61606	7.71624	126.29519		11.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	3,400.51000		3.40051	3,290.39000	3.29039	3,400.510	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	8,910.22000		8.91022	9,120.97000	9.12097	8,910.220	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	3,433.82000		3.43382	3,322.91000	3.32291	3,433.820	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	8,845.90000		8.84590	9,055.86000	9.05586	8,845.900	11.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	3,367.40000		3.36740	3,258.08000	3.25808	3,367.400	11.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	8,974.85000		8.97485	9,186.40000	9.18640	8,974.850	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			293.12055		293.12055	293.03333	293.03333			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	1,869.45000		1.86945	1,956.67000	1.95667	1,869.450		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	1,879.45000		1.87945	1,966.67000	1.96667	1,879.450		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	295.01	Put	1,889.45000	1.88945	1,976.67000	1.97667	1,889.450		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			5.37141	105.50793	5.41129	105.45411		1.13	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,262.25000	68.26225	68,208.43000	68.20843	68,262.250	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			5.38882	106.99706	5.43889	106.94251		1.08	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	74.03000	0.07403	65.00000	0.06500	74.030	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	729.75000	0.72975	775.27000	0.77527	729.750	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	76.27000	0.07627	67.03000	0.06703	76.270	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	720.99000	0.72099	766.30000	0.76630	720.990	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	78.56000	0.07856	69.09000	0.06909	78.560	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	712.28000	0.71228	757.36000	0.75736	712.280	1.05	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.37567	104.02837	5.44086	103.97315		0.92	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	264.23000	0.26423	240.70000	0.24070	264.230	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	362.32000	0.36232	394.01000	0.39401	362.320	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	256.69000	0.25669	233.63000	0.23363	256.690	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	371.76000	0.37176	403.92000	0.40392	371.760	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	260.45000	0.26045	237.14000	0.23714	260.450	0.91	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	367.03000	0.36703	398.94000	0.39894	367.030	0.91	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.34228	105.43725	5.43522	105.38130		0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	90.19000	0.09019	76.47000	0.07647	90.190	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	442.01000	0.44201	484.24000	0.48424	442.010	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	86.70000	0.08670	73.38000	0.07338	86.700	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	450.64000	0.45064	493.27000	0.49327	450.640	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	88.27000	0.08827	74.76000	0.07476	88.270	0.55	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	446.15000	0.44615	488.59000	0.48859	446.150	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			218.31028		218.31028	218.23976	218.23976				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	4,679.72000		4.67972	4,750.24000	4.75024	4,679.720			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	4,689.72000		4.68972	4,760.24000	4.76024	4,689.720			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	4,699.72000		4.69972	4,770.24000	4.77024	4,699.720			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.18643		110.60451	6.24477	110.38656		3.87		0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	97,391.31000		97.39131	97,173.36000	97.17336	97,391.310	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			6.26049		108.00618	6.32363	107.78515		3.94		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	383.35000		0.38335	335.15000	0.33515	383.350	3.85		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,334.37000		2.33437	2,507.20000	2.50720	2,334.370	3.85		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	686.08000		0.68608	611.00000	0.61100	686.080	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,639.33000		1.63933	1,785.28000	1.78528	1,639.330	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	699.18000		0.69918	623.06000	0.62306	699.180	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,617.00000		1.61700	1,761.91000	1.76191	1,617.000	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	712.44000		0.71244	635.27000	0.63527	712.440	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,594.85000		1.59485	1,738.71000	1.73871	1,594.850	3.88		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,776.66000		105.77666	105,555.63000	105.55563	105,776.660	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			6.33144		109.45964	6.39972	109.23573		3.65		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,040.38000		1.04038	948.06000	0.94806	1,040.380	3.62		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Put	1,605.14000		1.60514	1,736.73000	1.73673	1,605.140	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	763.98000		0.76398	689.80000	0.68980	763.980	3.59	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,025.57000		2.02557	2,175.30000	2.17530	2,025.570	3.59	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,011.79000		1.01179	921.23000	0.92123	1,011.790	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,642.68000		1.64268	1,776.03000	1.77603	1,642.680	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,026.02000		1.02602	934.58000	0.93458	1,026.020	3.62	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,623.84000		1.62384	1,756.31000	1.75631	1,623.840	3.62	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.40396		106.78087	6.47809	106.55394		3.27	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	572.41000		0.57241	512.70000	0.51270	572.410	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	2,569.29000		2.56929	2,736.51000	2.73651	2,569.290	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	554.90000		0.55490	496.59000	0.49659	554.900	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	2,614.54000		2.61454	2,783.16000	2.78316	2,614.540	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	563.61000		0.56361	504.60000	0.50460	563.610	3.24	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	2,591.87000		2.59187	2,759.79000	2.75979	2,591.870	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			6.37624		108.28523	6.43927	107.99015		5.37	0.00	0	13,569.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,401.73000		99.40173	99,106.65000	99.10665	99,401.730	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			6.44482		109.81358	6.51191	109.51438		5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,174.05000		1.17405	1,053.74000	1.05374	1,174.050	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,868.44000		1.86844	2,047.33000	2.04733	1,868.440	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,193.62000		1.19362	1,071.92000	1.07192	1,193.620	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,842.99000		1.84299	2,020.49000	2.02049	1,842.990	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,213.40000		1.21340	1,090.30000	1.09030	1,213.400	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,817.77000		1.81777	1,993.87000	1.99387	1,817.770	5.21	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,043.70000		3.04370	2,828.61000	2.82861	3,043.700	5.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	598.36000		0.59836	682.47000	0.68247	598.360	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.50755		107.26060	6.57881	106.95745		5.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,625.54000		1.62554	1,490.99000	1.49099	1,625.540	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	2,085.07000		2.08507	2,253.67000	2.25367	2,085.070	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,645.67000		1.64567	1,510.01000	1.51001	1,645.670	5.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	2,062.37000		2.06237	2,229.86000	2.22986	2,062.370	5.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,605.55000		1.60555	1,472.11000	1.47211	1,605.550	5.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	2,107.93000		2.10793	2,277.64000	2.27764	2,107.930	5.23	0.00	0	0.00
R204	On 08/05/2014	Bond Future			6.57612		108.71325	6.65205	108.40603		4.57	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,041.29000		1.04129	944.17000	0.94417	1,041.290	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	3,200.36000		3.20036	3,410.46000	3.41046	3,200.360	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,055.79000		1.05579	957.71000	0.95771	1,055.790	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	3,173.32000		3.17332	3,382.46000	3.38246	3,173.320	4.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,026.92000		1.02692	930.76000	0.93076	1,026.920	4.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	3,227.54000		3.22754	3,438.60000	3.43860	3,227.540	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			5.29144		101.36931	5.35429	101.34169		0.41	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,371.20000		30.37120	30,343.58000	30.34358	30,371.200	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			5.27007		102.80006	5.42683	102.77207		0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.15000		0.01615	12.11000	0.01211	16.150	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	191.49000		0.19149	215.44000	0.21544	191.490	0.27	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	16.46000		0.01646	12.35000	0.01235	16.460	0.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Put	190.00000	0.19000	213.88000	0.21388	190.000	0.27	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	16.76000	0.01676	12.59000	0.01259	16.760	0.27	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	188.51000	0.18851	212.33000	0.21233	188.510	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			6.65000	103.52928	6.72829	103.11782			6.69	0.00	0	13,651.00
R207	On 01/08/2013	Bond Future	106.18	Call	95,958.09000	95.95809	95,546.63000	95.54663	95,958.090	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			6.72053	104.99047	6.80306	104.57326			6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	1,712.36000	1.71236	1,519.36000	1.51936	1,712.360	6.53	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	1,867.23000	1.86723	2,091.44000	2.09144	1,867.230	6.53	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	1,737.27000	1.73727	1,542.39000	1.54239	1,737.270	6.53	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	1,841.38000	1.84138	2,063.71000	2.06371	1,841.380	6.53	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	1,762.40000	1.76240	1,565.64000	1.56564	1,762.400	6.53	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	1,815.79000	1.81579	2,036.24000	2.03624	1,815.790	6.53	0.00	0	0.00	
R207	On 06/02/2014	Bond Future			6.78651	102.76383	6.87337	102.34109			6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,960.38000	1.96038	1,773.60000	1.77360	1,960.380	6.67	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	2,579.92000	2.57992	2,815.88000	2.81588	2,579.920	6.67	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Call	1,915.55000	1.91555	1,731.67000	1.73167	1,915.550	6.67	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	2,633.45000	2.63345	2,872.31000	2.87231	2,633.450	6.67	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	1,937.88000	1.93788	1,752.56000	1.75256	1,937.880	6.67	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	2,606.58000	2.60658	2,844.00000	2.84400	2,606.580	6.67	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			6.86034	104.15560	6.95197	103.72712			5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,159.05000	1.15905	1,033.43000	1.03343	1,159.050	5.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	4,264.28000	4.26428	4,567.14000	4.56714	4,264.280	5.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	1,129.41000	1.12941	1,006.17000	1.00617	1,129.410	5.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	4,331.94000	4.33194	4,637.18000	4.63718	4,331.940	5.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	1,144.16000	1.14416	1,019.74000	1.01974	1,144.160	5.91	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	4,298.03000	4.29803	4,602.09000	4.60209	4,298.030	5.91	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.72509		102.49599	6.81834	101.94655		7.57		0.00	0	10,583.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,451.52000		93.45152	92,902.08000	92.90208	93,451.520	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			6.79197		100.54673	6.88965	99.98954		7.94		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,063.31000		2.06331	1,797.97000	1.79797	2,063.310	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,074.59000		2.07459	2,366.44000	2.36644	2,074.590	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,091.94000		2.09194	1,824.15000	1.82415	2,091.940	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,045.99000		2.04599	2,335.39000	2.33539	2,045.990	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,120.79000		2.12079	1,850.56000	1.85056	2,120.790	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,017.66000		2.01766	2,304.62000	2.30462	2,017.660	7.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	4,630.93000		4.63093	4,208.71000	4.20871	4,630.930	8.11		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	677.47000		0.67747	812.44000	0.81244	677.470	8.11		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.85309		101.89983	6.95518	101.33523		7.78		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,314.90000		2.31490	2,060.27000	2.06027	2,314.900	7.73		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,889.05000		2.88905	3,199.02000	3.19902	2,889.050	7.73		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,340.93000		2.34093	2,084.37000	2.08437	2,340.930	7.73		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,859.21000		2.85921	3,167.25000	3.16725	2,859.210	7.73		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,289.05000		2.28905	2,036.34000	2.03634	2,289.050	7.73		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,919.11000		2.91911	3,231.00000	3.23100	2,919.110	7.73		0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.91646		99.88328	7.02329	99.31107		7.30		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,454.72000		1.45472	1,278.24000	1.27824	1,454.720	7.26		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	4,837.08000		4.83708	5,232.81000	5.23281	4,837.080	7.26		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,472.54000		1.47254	1,294.47000	1.29447	1,472.540	7.26		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.31	Put	4,798.91000		4.79891	5,193.05000	5.19305	4,798.910	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,437.05000		1.43705	1,262.16000	1.26216	1,437.050	7.26	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	4,875.42000		4.87542	5,272.74000	5.27274	4,875.420	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			8.40780		80.48148	8.40351	80.51726		16.37	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,532.37000		70.53237	70,568.15000	70.56815	70,532.370	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	806.83000		0.80683	831.00000	0.83100	806.830	16.19	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	4,324.31000		4.32431	4,312.70000	4.31270	4,324.310	16.19	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.48669		78.47301	8.48227	78.50931		17.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	4,289.37000		4.28937	4,321.83000	4.32183	4,289.370	17.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,966.41000		2.96641	2,962.57000	2.96257	2,966.410	17.70	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,926.22000		4.92622	4,960.10000	4.96010	4,926.220	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,496.76000		2.49676	2,494.34000	2.49434	2,496.760	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,973.12000		4.97312	5,007.09000	5.00709	4,973.120	17.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,465.58000		2.46558	2,463.25000	2.46325	2,465.580	17.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	5,020.21000		5.02021	5,054.27000	5.05427	5,020.210	17.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,434.71000		2.43471	2,432.47000	2.43247	2,434.710	17.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	8,622.87000		8.62287	8,660.50000	8.66050	8,622.870	18.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	950.01000		0.95001	951.34000	0.95134	950.010	18.21	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.55935		79.52910	8.55480	79.56594		17.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,574.36000		4.57436	4,603.10000	4.60310	4,574.360	17.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,569.10000		4.56910	4,561.00000	4.56100	4,569.100	17.53	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
R209	On 06/02/2014	Bond Future	8.54	Call	4,496.30000		4.49630	4,524.83000	4.52483	4,496.300	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,653.16000		4.65316	4,644.85000	4.64485	4,653.160	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,535.25000		4.53525	4,563.88000	4.56388	4,535.250	17.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,610.98000		4.61098	4,602.77000	4.60277	4,610.980	17.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.63305		77.46121	8.62837	77.49856		17.62	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,719.76000		2.71976	2,739.66000	2.73966	2,719.760	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	9,289.43000		9.28943	9,271.98000	9.27198	9,289.430	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,666.48000		2.66648	2,686.16000	2.68616	2,666.480	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	9,417.33000		9.41733	9,399.66000	9.39966	9,417.330	17.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,693.04000		2.69304	2,712.83000	2.71283	2,693.040	17.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	9,353.23000		9.35323	9,335.67000	9.33567	9,353.230	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			167.72359		167.72359	167.46238	167.46238			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	5,266.41000		5.26641	5,527.62000	5.52762	5,266.410		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	5,276.41000		5.27641	5,537.62000	5.53762	5,276.410		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	5,286.41000		5.28641	5,547.62000	5.54762	5,286.410		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			130.66899		130.66899	130.63499	130.63499			0.00	0	522.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	129.99	Call	678.99000	0.67899	644.99000	0.64499	678.990		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	668.99000	0.66899	634.99000	0.63499	668.990		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	658.99000	0.65899	624.99000	0.62499	658.990		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			136.95857	136.95857	136.91783	136.91783			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	1,031.43000	1.03143	1,072.17000	1.07217	1,031.430		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	1,041.43000	1.04143	1,082.17000	1.08217	1,041.430		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	1,051.43000	1.05143	1,092.17000	1.09217	1,051.430		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			8.07708	92.99914	8.12375	92.59807		14.45	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,384.12000	82.38412	81,983.05000	81.98305	82,384.120	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			8.15622	90.77496	8.20436	90.36827		15.46	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	5,696.42000	5.69642	5,437.67000	5.43767	5,696.420	15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,126.12000	2.12612	2,274.06000	2.27406	2,126.120	15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	5,748.40000	5.74840	5,488.31000	5.48831	5,748.400	15.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,098.24000	2.09824	2,244.84000	2.24484	2,098.240	15.68	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	5,800.57000	5.80057	5,539.14000	5.53914	5,800.570	15.69	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,070.67000	2.07067	2,215.93000	2.21593	2,070.670	15.69	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.23032	91.99652	8.27990	91.58437		15.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,970.38000	4.97038	4,756.81000	4.75681	4,970.380	15.41	0.00	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 06/02/2014	Bond Future	8.31	Put	4,309.36000		4.30936	4,507.94000	4.50794	4,309.360	15.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,886.86000		4.88686	4,675.62000	4.67562	4,886.860	15.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,391.09000		4.39109	4,592.00000	4.59200	4,391.090	15.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,928.53000		4.92853	4,716.13000	4.71613	4,928.530	15.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,350.08000		4.35008	4,549.83000	4.54983	4,350.080	15.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.30235		89.70390	8.35338	89.28621		15.57	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	3,158.26000		3.15826	3,012.69000	3.01269	3,158.260	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	8,667.25000		8.66725	8,939.37000	8.93937	8,667.250	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	3,099.83000		3.09983	2,956.23000	2.95623	3,099.830	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	8,788.10000		8.78810	9,062.19000	9.06219	8,788.100	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	3,128.96000		3.12896	2,984.38000	2.98438	3,128.960	15.45	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	8,727.53000		8.72753	9,000.64000	9.00064	8,727.530	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			8.47662		81.84651	8.50287	81.61724		17.42	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,398.61000		71.39861	71,169.34000	71.16934	71,398.610	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			8.55455		79.71756	8.58158	79.48512		18.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,391.13000		1.39113	1,341.89000	1.34189	1,391.130	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	8,465.81000		8.46581	8,649.01000	8.64901	8,465.810	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,413.78000		1.41378	1,363.89000	1.36389	1,413.780	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	8,389.31000		8.38931	8,571.86000	8.57186	8,389.310	18.28	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,436.69000		1.43669	1,386.13000	1.38613	1,436.690	18.29	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	8,313.27000		8.31327	8,495.15000	8.49515	8,313.270	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future			8.57339		105.71658	8.64557	104.91277			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	8,847.97000		8.84797	9,651.78000	9.65178	8,847.970		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	8,718.42000		8.71842	9,522.23000	9.52223	8,718.420		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	8,589.12000		8.58912	9,392.93000	9.39293	8,589.120		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.65429		102.78766	8.72874	101.97261			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	9,733.50000		9.73350	10,548.55000	10.54855	9,733.500		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	9,604.17000		9.60417	10,419.22000	10.41922	9,604.170		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	9,475.10000		9.47510	10,290.15000	10.29015	9,475.100		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	966.06450		0.09661	966.11520	0.09661	966.064	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.06450		0.00001	0.11520	0.00001	0.065	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.18230		0.08662	866.29930	0.08663	866.182	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.18230		0.00002	0.29930	0.00003	0.182	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.48670		0.07665	766.73960	0.07667	766.487	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.48670		0.00005	0.73960	0.00007	0.487	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	469.31240		0.04693	471.36460	0.04714	469.312	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	391.31240		0.03913	393.36460	0.03934	391.312	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	422.65050		0.04227	424.72860	0.04247	422.651	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	444.65050		0.04447	446.72860	0.04467	444.651	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	381.45940		0.03815	383.55480	0.03836	381.459	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	503.45940		0.05035	505.55480	0.05056	503.459	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								1,239,699,310.87	328,190	2 856 040.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	101.10116		101.08558			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.51000	106.52161	6.56000	106.41038			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.37901		101.36117			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.52500	109.98944	7.59500	109.62794		891,215,850,000.00	118,434,000	56,478,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000	100.21940		100.19989			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.33610		100.31628			0.00	6,000,000	6,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.63655	8.00000	47.62640			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.39000	99.96704	8.45000	99.68730			0.00	0	1,700,000.00
AB06	On 27/03/2015	Spot Bond	6.66000	103.97965	6.71000	103.87592		13,320,000.00	2,000	11,610,000.00	
AB07	On 07/03/2014	Spot Bond	6.50500	103.83623	6.54000	103.79241			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.69642		100.67654			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.84500	109.01837	7.90000	108.80463			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	101.33055		101.31335			0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond	0.68000	135.46463	0.68000	135.40876		4,857,920,000.00	7,144,000	10,144,000.00	
ABCPi3	On 07/12/2023	Spot Bond	1.48000	274.82469	1.48000	274.70529			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.20884		100.18981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.22244		101.75610			0.00	24,000,000	6,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.46030		102.04730			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.81072		101.44710			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.80190		101.51277			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.79592		101.55644			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.92000	110.11608	6.97000	110.00936			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.97403		101.95432			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.10500	104.73331	7.14000	104.66933		14,210,000.00		2,000	2,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.47355		102.45425			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.26723		100.24791			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.19460		101.17375			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.15613		101.13666			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.25877		101.23755			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.44838		101.42882			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.20500	104.64980	6.24000	104.62197		6,205,000.00		1,000	1,186,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	102.38682		102.37048			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.26949		100.25448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	4.43000	129.21624	4.43000	129.14997			434,140,000.00	98,000	98,000.00
ABLI03	On 15/03/2015	Spot Bond	2.15000	125.37901	2.15000	125.32234			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.93000	117.55374	1.93000	117.50127			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.83000	104.50247	2.83000	104.45320			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.14500	120.12072	10.20000	119.93196			74,048,355,000.00	7,299,000	2,433,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.65811		101.62679			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.65286		101.62748			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.74368		101.71692			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.97028		101.94228			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.23000	114.37239	3.23000	114.31727			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.43620	100.00000	30.36246			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.22000	169.67353	1.22000	169.60106			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.01251	2.76000	149.94212			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.25000	176.47404	1.25000	176.39849			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.75000	173.57916	1.75000	173.50251			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.14125	72.57298	7.24625	72.22954			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.14125	72.57298	7.24625	72.22954			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.11299	84.61000	15.08762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	90.04000		89.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.46706		101.44821			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.37000		92.18000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.11439	100.00000	40.03828			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.18000		91.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	91.94000		91.70000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.22000		87.06000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.16000		86.94000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.08644		101.06901			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.93122		100.91379			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.63000		86.44000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.64500	107.06423	6.68000	106.99347			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	107.76000		110.43000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	90.22000		89.93000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.97000		90.59000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	90.89000		90.60000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.24336		101.22588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	6.45000	117.73399	6.50000	117.59964			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	103.90000		103.40000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.99282		100.97384			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	88.17000		87.94000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	87.53000		87.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.89000	106.83065	1.89000	106.78302			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.22000	151.68145	2.23000	151.42670			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	197.29677	2.35000	197.20639			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	107.41000		106.89000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	87.44000		87.27000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.58500	96.63085	8.67000	96.07706			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		101.88000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.96000		92.75000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	94.49000		93.05000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.43499		103.64301			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.98000		90.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.44500	111.81943	7.50000	111.56671			7,445,000.00	1,000	6,651,000.00
ABS5	On 01/05/2015	Spot Bond	6.46000	104.06410	6.51000	103.95607			6,460,000.00	1,000	3,783,000.00
ABS6	On 01/06/2020	Spot Bond	8.10500	100.63099	8.18000	100.21471		294,446,545,000.00		36,329,000	15,233,000.00
ABS7	On 11/09/2026	Spot Bond	9.08000	99.94615	9.11000	99.69711			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.91000	108.18917	6.96000	108.03991			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.68000	126.84453	0.68000	126.79222		1,335,520,000.00		1,964,000	1,964,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.74438	4.00000	122.68269			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.28000	279.52621	1.28000	279.40631			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.08001	128.49703	-0.08001	128.44669			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.20000	132.11709	1.20000	132.06069			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.31343		100.28962			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	101.52653		101.50743			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.69972	100.00000	26.63433			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.15551		100.13293			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.15551		100.13293			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.61000	108.73969	10.66000	108.60662			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.45057		100.42548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.73126	100.00000	1.72597			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.46265		100.43690			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.63362		100.59830			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		101.43148		101.41361			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.31910	100.00000	10.28761			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		101.41853		101.40082			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.43847		100.41406			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.06548	11.00000	57.04917			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		6.60423	100.00000	6.58407			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.31185		100.29230			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		101.29367		101.27382			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		101.59122		101.57130			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.67094		101.64998			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.84998		101.82671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	0.00000	101.59111		101.57118			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.64505		101.62442			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.66878		101.64785			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.67468		102.65306			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.67468		102.65306			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.69183		102.67007			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.54797		101.52860			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.69183		102.67007			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.65754		102.63605			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	82.72121		82.70255			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.51770		101.49871			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	101.49411		101.47543			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.41106		101.39170			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	101.49411		101.47543			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.61273		101.59253			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.66646		101.64557			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.68803		101.66686			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.64489		101.62428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	0.00000	101.38615		101.36886			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.54798		101.52861			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.02157		101.00347			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.39500	110.15377	8.47000	109.73709			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	101.41861		101.40090			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.27000	104.25744	7.31500	104.20835			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.70998		100.69136			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.85052		100.83034			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.63258		101.61149			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	100.73954		100.72066			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.22109	100.00000	4.21169			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.70407	100.00000	5.69151			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.90907		75.88901			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	147.04906		147.30781			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	147.08301		147.34138			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.59106		101.57114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	100.32737		100.30919			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.32737		100.30919			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.73954		100.72066			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.20382		100.18525			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.53710		101.51786			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.52415		101.50508			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.74993		102.72882			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.07794		100.01613			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.74821		102.72713			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.64250		102.62117			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.44456		103.42376			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.65304		101.63396			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.12490		102.10398			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.40319		101.38410			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.59755		101.57755			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	101.51211		101.49541			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	101.31278		101.29643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000	101.56319		101.54362			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.50800		100.49110			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.39053		101.37318			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.35381		101.33694			0.00	0	1,000,000.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.42508		101.40729			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.55887		101.53936			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.48331		101.46478			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.39701		101.37958			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.42076		101.40303			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.16489	10.23000	102.13720			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.44436		101.42632			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.40781		101.39024			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	101.97973		101.95480			0.00	1,000,000	1,000,000.00
ACL165	On 20/06/2017	Spot Bond	0.00000	103.73749		103.68843			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	101.33789		101.32072			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.46500	110.75244	8.52500	110.43770			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.55233		101.53291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL169	On 20/06/2017	Spot Bond	1.75000	107.52225	1.75000	107.47476			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.41860		101.40090			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.42276		101.40500			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.52745		101.50783			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.58128		101.56095			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.47361		101.45468			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	101.44560		101.42705			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.57052		101.55033			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.51669		101.49720			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.63511		101.61408			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.52745		101.50783			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.59205		101.57158			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.56191		101.54183			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.57052		101.55033			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.51450		101.49556			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.60609		101.58597			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.63413		101.61365			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	101.28331		101.26721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL190	On 20/09/2013	Spot Bond	0.00000	101.30625		101.28998			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.40767		101.39010			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.44006		101.42207			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.64069		101.62013			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.63080		101.60983			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.75349		101.73091			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.53822		101.51845			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.73627		101.71392			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.74273		101.72029			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.75349		101.73091			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.55229		87.53497			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.66740		101.64594			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.66740		101.64594			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	108.45161		108.63859			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	109.22910		109.41728			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.43052		101.41216			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.41545		101.39728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL209	On 20/10/2013	Spot Bond	0.00000	100.67936		100.66381			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.30496		100.28800			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.68279		100.66257			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	101.34580		101.33101			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.77082	100.00000	5.75684			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.29762		100.28006			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.33159		100.31202			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.35417		100.33327			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.91274		100.89460			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.01461		100.99441			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.15028		101.12734			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.75614		100.73843			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.08000	99.48497	7.18500	99.19844			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.00057		100.97707			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.17940		101.15165			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.68500	106.04828	7.74500	105.74428		337,202,430,000.00	43,878,000	19,626,000.00	
AIR02	On 30/04/2023	Spot Bond	8.52000	122.03933	8.55000	121.78662			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.71572	100.00000	45.60377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.71000	112.91758	6.76000	112.76534			0.00	0	10,837,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.61048	100.00000	43.50368			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.72046	100.00000	12.69231			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.47000	156.66757	2.48000	156.41226			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.93000	127.86845	3.93000	127.80433		208,290,000.00		53,000	53,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.90567		100.88966			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.72945		100.71486			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.28591		101.26731			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.93500	109.73559	7.99500	109.44366		362,169,270,000.00		45,642,000	15,214,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.89906		100.88156			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.93778		100.91951			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.08349	100.00000	63.92654			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.63393		100.61640			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.63500	112.74492	6.68500	112.61159		6,635,000.00		1,000	93,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.40103		101.37947			0.00	25,000,000	12,500,000.00
BAW4	On 15/09/2013	Spot Bond	0.00000	99.80348		99.78535			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.50500	102.33126	6.55000	102.30083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000	101.26623		101.24675			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.08500	103.59500	7.12000	103.53115			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.89500	109.13410	7.95000	108.90403			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.64420		100.62581			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.27178	105.37967	10.31033	105.29627			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.78826		101.76081			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.31391	103.38475	10.36716	103.29511			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.34151	103.31984	10.39251	103.23245			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.78811		101.76065			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.36943	103.27077	10.41811	103.18103			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.11120	104.49501	11.14534	104.34073			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.83306		101.80492			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.83306		101.80492			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.83312		101.80497			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.52178	102.63834	10.56033	102.55653			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.46731	103.46670	10.50782	103.38207			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.31391	103.38475	10.36716	103.29511			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.34883	103.81830	10.38574	103.73405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	9.51646	103.24534	9.54531	103.17228			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.73421		101.70758			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.72054		101.69403			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.72054		101.69403			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.62229		101.59732			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.26560	102.35991	10.31398	102.23889			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.67000	103.43506	10.77500	103.06022			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	100.63606	10.22500	100.25066			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	101.23072		101.21184			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.56349		101.53950			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.72860	12.22500	101.70295			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.69375		101.66765			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.33500	103.26568	10.39500	103.00902			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.64016		101.61491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.68482		101.65887			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.68482		101.65887			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	101.61872		101.59380			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.21964		101.20094			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.27178	105.86069	13.31033	105.76971			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.46508	105.22836	14.50189	105.08440			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.34294	104.12246	13.38799	104.00475			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.26409		102.22902			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.26409		102.22902			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.26409		102.22902			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.35298		102.31651			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.08135	100.00000	22.02727			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.09651	100.00000	20.04729			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.40525	100.00000	12.37487			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.41286	100.00000	12.38278			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.99854	100.00000	14.96181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.99598	100.00000	12.96415				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.50148	100.00000	58.39049				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.79497		100.77953				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.83325		101.80510				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.87816		101.84932				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.19000	175.71312	1.19000	175.63813				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.44000	151.34582	7.47000	150.66551				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.44000	151.54913	7.47000	150.87353				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.82500	103.65919	7.85500	103.37230				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.67621		100.65368				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.34779		101.32669				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.34965		100.33023				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	101.87308		101.85902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	0.00000	100.64613		100.62920			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	99.99984		99.98138			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.46050		101.44225			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	94.13548	100.00000	93.90475			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.08500	101.52057	7.14500	101.26037		736,840,000,000.00	104,000,000	53,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.94954		101.93178			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.83403		100.81601			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.85278		100.83434			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.91525		100.89545			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.97769		100.95652			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.15213		101.12712			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.16911	100.00000	6.15400			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.65862		100.64137			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.69467		100.67647			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.71012		100.69151			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.71527		100.69652			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.77701		100.75663			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond			0.00000		100.85925		100.83668				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000		6.03445	100.00000	6.01967				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000		6.03445	100.00000	6.01967				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			0.00000		101.45008		101.43315				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			0.00000		101.57647		101.55801				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			0.00000		101.61093		101.59206				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			7.66500		105.64578	7.77000	105.27846				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			0.00000		101.71431		101.69419				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			0.00000		101.89799		101.87564				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000		4.31353	100.00000	4.30308				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000		4.31353	100.00000	4.30308				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			6.33000		107.66137	6.36500	107.60272				12,660,000.00	2,000	3,087,000.00
BID04	On 23/11/2017	Spot Bond			0.00000		100.26616		100.24837				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond			0.00000		99.16202		99.14705				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond			0.00000		99.81514		99.80092				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond			0.00000		98.73084		98.71658				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond			0.00000		100.26127		100.24586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.59125	100.00000	6.57529			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.31534		100.29674			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.26218		100.24671			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.27719		100.26084			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.30442		100.28646			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.41718		100.39254			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.60602		100.57015			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	99.81080		99.79333			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.33222		101.31426			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	101.54807		101.52870			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	102.89505		102.87914			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.79848	100.00000	11.76959			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.90500	109.26898	6.94000	109.20009			6,905,000.00	1,000	3,394,000.00
CBL08	On 02/11/2016	Spot Bond	8.54500	117.46168	8.60000	117.25950			8,545,000.00	1,000	1,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.09231		101.06428			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.79198		101.77504			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.24500	106.68614	8.30000	106.51769			16,490,000.00	2,000	9,470,000.00
CBL12	On 06/09/2018	Spot Bond	10.24500	107.10665	10.30500	106.83222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.95022		100.92382			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.49500	108.40237	10.55500	108.11381			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.65363		100.63463			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.43500	103.81814	8.49000	103.60979		16,870,000.00		2,000	3,184,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.39472		100.36831			0.00	1,000,000	1,000,000.00
CBL18	On 23/08/2019	Spot Bond	10.93500	103.69458	10.99500	103.39781			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.68642		100.66740			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.24149		102.21546			0.00	1,000,000	1,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.58523		100.56699			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.18500	97.27631	9.27500	96.81038			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.27000	126.99238	9.30000	126.74001			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.12000	116.95679	9.15000	116.69875			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.57000	121.48590	8.61000	121.12801		507,592,530,000.00		59,229,000	28,743,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.91811		99.89069			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.79500	105.25853	10.85000	105.09561			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.53904		100.51646			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.64961		101.61365			0.00	1,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	0.00000	101.89733		101.85588			0.00	1,000,000	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.02145		99.99967			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	101.53732		101.51809			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	101.53732		101.51809			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	101.53732		101.51809			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.15457		100.13390			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	101.54812		101.52874			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	101.44016		101.42218			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	101.35379		101.33691			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.61634		100.58199			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.29371		101.27386			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.60962		100.57564			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	101.44012		101.42213			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	101.36455		101.34754			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.64513		100.60917			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.31213		100.29258			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.29788		100.27923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	0.00000	100.17135		100.14649			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	101.56970		101.55005			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	101.49414		101.47546			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	101.51568		101.49672			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.17000	104.04115	10.22000	103.99833			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.75000	102.77860	7.80000	102.74266			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.46027		100.43464			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	101.97987		101.95494			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	102.26261		102.24102			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	102.26261		102.24102			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.50879		100.48757			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.54594	100.00000	24.48647			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.34669	100.00000	24.28771			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.59113		101.57120			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	62.73861	100.00000	62.58662			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	63.12678	100.00000	62.97217			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	103.12038		103.10241			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	99.73593		99.71164			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.37030	10.11000	104.34187			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	99.73593		99.71164			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.11035		101.09199			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	99.59876		99.56204			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	103.48800		103.44346			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	111.37420	2.76000	111.32190			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	111.33507	3.14000	111.28164			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.19870	8.25000	102.17625			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	99.54680		99.50536			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.73593		99.71164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000	99.73593		99.71164			0.00	0	70,000,000.00
CLN198	On 13/09/2021	Spot Bond	3.10000	110.94125	3.10000	110.88828			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.76238	2.40000	110.71156			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.31139		102.28216			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	101.79202		101.76951			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	102.17590		102.14843			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.97574		100.95847			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.98946		100.97194			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.51000	104.12286	7.56000	103.95305			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.03174		101.01378			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.01623		100.99854			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.87155		100.85244			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.88404		100.86492			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.56000	104.29281	7.61000	104.12244			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.56000	104.29281	7.61000	104.12244			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	7.61000	103.19201	7.66000	103.01653			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.63429		101.61380			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.81982		101.79695			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	99.89287		99.87739			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	99.89212		99.87652			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.89960		100.88208			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.89960		100.88208			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	53.12024	100.17539	52.99134			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.71399		99.68771			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.43898		100.42069			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.65923		101.63843			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.25440		100.23609			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.27204		100.25246			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.63414	9.35000	102.60824			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.63414	9.35000	102.60824			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.20082		100.18253			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.20142		100.18307			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000	100.42928		100.39838			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.88373		99.86695			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.42071		100.39043			0.00	0	9,256,000.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.29572		101.27796			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.29572		101.27796			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.29572		101.27796			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.29572		101.27796			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.29572		101.27796			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.33160		101.31335			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.39124		101.37216			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.39124		101.37216			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.39124		101.37216			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.39124		101.37216			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.39124		101.37216			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.40120		101.38198			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.26500	108.17346	8.32500	107.86709			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	101.92795		101.90369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	0.00000	100.31042		100.29313			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.81575		99.79903			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.81575		99.79903			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.72385		100.70466			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.88245		101.85877			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.39460		100.36630			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	102.20590		102.17805			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.50592		101.48657			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.49515		101.47594			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.51564		101.49669			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.29481		100.27634			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.31102		100.28866			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.24540		100.22304			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.51132		101.49243			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.08685		102.05989			0.00	1,000,000	1,000,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.99991		99.98186			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.38297		101.36522			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.27389		101.25614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000	101.45207		101.43342			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.69968		101.67781			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.69968		101.67781			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.69968		101.67781			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.69968		101.67781			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.53815		100.51892			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.15443		100.13497			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.62028		101.59801			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.62028		101.59801			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.60037		101.57838			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.44662		101.42443			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.60037		101.57838			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.26895		101.24666			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.75727		101.73521			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.44667		101.42448			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.44667		101.42448			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.44348		101.42130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	6.47216	100.00000	6.45648			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	101.72121		101.69905			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
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	100.50841		100.48712			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.86500	98.64283	9.95000	98.11109			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.38500	100.19231	10.47000	99.65846			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.37189		101.35083			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.77930		101.75640			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.49562		100.47488			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.85109		100.83159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000	100.81551		100.79388			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.89373	8.80500	100.87011			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.38245		101.36272			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	100.79871		100.77806			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.43866		100.41768			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.40444		100.38188			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.31660		100.29542			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.42503		100.39455			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.42503		100.39455			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.42503		100.39455			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.42656	100.00000	25.36967			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.42656	100.00000	25.36967			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.53131	7.01000	36.52453			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	154.67394		154.03690			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00064			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00065	100.00000	0.00064			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.82500	130.73415	7.85500	130.45255			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.44000	151.34582	7.47000	150.66551			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.44000	151.54913	7.47000	150.87353			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	83.43903		83.41988			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	83.29742		83.27812			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.18390		101.16360			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.18390		101.16360			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.65584		101.63508			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.53502		101.51582			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.55881		101.53930			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.17984		101.15926			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.57052		101.55033			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.85109		100.83159			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.41114		101.39303			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.06000	109.62101	8.11000	109.50198			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.03500	103.95485	8.09000	103.70468		238,302,030,000.00	29,658,000	9,886,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.09500	120.20275	9.18500	119.51481			0.00	0	196,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.51000	107.36405	7.56000	107.22474			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.68500	113.88521	8.77500	113.32062		181,707,570,000.00	20,922,000	6,974,000.00	
COT01	On 03/04/2023	Spot Bond	9.17500	101.17962	9.26000	100.61537		607,944,675,000.00	66,261,000	22,087,000.00	
COT02	On 03/04/2028	Spot Bond	10.17000	102.00977	10.20000	101.75483		0.00	0	0.00	
COT03	On 05/06/2028	Spot Bond	9.46000	100.05053	9.46000	100.02526		14,190,000,000,000.00	500,000,000	750,000,000.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.16670		100.14807		0.00	0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.18918		100.17014		0.00	0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.07406		100.01324		0.00	0	3,000,000.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.64855		100.63060		0.00	0	0.00	
CPL014	On 13/06/2013	Spot Bond	0.00000	101.33010		101.31548		0.00	0	0.00	
CPL015	On 23/07/2013	Spot Bond	0.00000	101.19255		101.17764		0.00	0	0.00	
CPV01	On 30/06/2029	Spot Bond	11.54500	99.47034	11.63500	98.75063		0.00	0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.63890		100.62261		0.00	0	0.00	
DENG44	On 29/09/2017	Spot Bond	7.17000	100.69749	7.27500	100.30836		0.00	0	0.00	
DENG46	On 29/07/2013	Spot Bond	0.00000	100.56363		100.54918		0.00	0	0.00	
DRD03	On 03/07/2014	Spot Bond	0.00000	101.71595		101.68910		0.00	1,000,000	1,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000	101.80430		101.77606			0.00	1,000,000	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.62737		101.60190			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.51000	103.57068	6.56000	103.54128			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.31000	123.24885	6.36000	123.07262		78,048,390,000.00		12,369,000	4,123,000.00
DV22	On 07/02/2020	Spot Bond	7.35500	114.00141	7.43000	113.56339		640,356,860,025.00		87,064,155	46,694,155.00
DV23	On 27/02/2023	Spot Bond	7.85500	117.13639	7.94000	116.48965		1,351,693,097,290.00		172,080,598	103,809,598.00
E170	On 01/08/2020	Spot Bond	7.00500	140.72858	7.06000	140.32912		378,368,070,000.00		54,014,000	18,170,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.89904		107.61487			0.00	6,000,000	6,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.16870		100.14424			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.18290		100.15643			0.00	1,000,000	1,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.19203		100.16422			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.88444		101.85477			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.74274	-0.30000	131.69192		(12,000,000,000.00)		40,000,000	20,109,000.00
EL28	On 02/05/2028	Spot Bond	1.65000	119.55693	1.66000	119.35496		49,500,000,000.00		30,000,000	15,100,000.00
EL29	On 19/11/2029	Spot Bond	1.73000	106.29922	1.74000	106.10265			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.53500	114.43333	8.62500	113.90214			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.43500	115.35843	8.52500	114.78757			0.00	0	1,940,000.00
EMM03	On 04/05/2024	Spot Bond	9.22000	106.54587	9.25000	106.30853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	9.83000	97.24400	9.87500	97.00500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.32487		100.30683			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.49978		100.48371			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.24848		100.23386			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.56453	100.00000	40.46626			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.35526	100.00000	53.22601			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	85.01562	100.00000	84.82328			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	125.83265	3.00000	125.77290			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.47000	110.03319	10.52000	109.90859			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.55381		107.52891			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.92565		100.90419			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.23957		101.21868			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.85500	100.60128	8.91500	100.34663			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.44023		100.41920			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.40341		100.38414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.39018		100.37153			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.44872		100.42728			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.43211		100.41145			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.35797		100.34087			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.37220		100.35442			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.38361		100.36529			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.35968		100.34250			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.35935		100.34219			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.37618		100.35820			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.93000	105.83142	5.98000	105.70891		71,160,000,000.00		12,000,000	6,390,000.00
ES18	On 20/04/2018	Spot Bond	6.61000	112.03809	6.67000	111.75586		4,379,533,815,280.00		662,561,848	222,710,848.00
ES23	On 25/01/2023	Spot Bond	7.38500	121.45650	7.47000	120.78971		7,527,258,015,655.00		019,263,103	273,667,103.00
ES26	On 02/04/2026	Spot Bond	7.99500	100.24812	8.02500	99.99093		1,664,056,450,290.00		208,137,142	65,182,142.00
ES33	On 15/09/2033	Spot Bond	8.94000	88.31977	8.93500	88.34041		9,484,498,477,800.00		060,905,870	676,350,870.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.26091		100.24214			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.93084		100.91271			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.08846		101.07309			0.00	12,000,000	6,000,000.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.26568		101.25079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		11.16837	100.00000	11.14132			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.86831	100.00000	10.84198			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.43641		100.41744			0.00	46,593,216	7,865,536.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.45195		100.43230			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.50163		100.47980			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.52953		100.50649			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.56000		104.96762	6.61000	104.88767			6,560,000.00	1,000	14,139,000.00
FRB05	On 21/12/2018	Spot Bond	8.33500		104.63710	8.39500	104.35084			139,802,955,000.00	16,773,000	5,591,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		99.95498		99.93989			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		99.95492		99.93984			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.84394		100.82439			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		101.22052		101.19898			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.13500		113.28675	10.19500	112.99434			107,268,840,000.00	10,584,000	3,528,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00805		99.98692			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		71.71641	100.00000	71.52776			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000		103.02193		102.78044			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.30000		131.10320	1.30000	131.04687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	1.32000	278.57829	1.32000	278.45849			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.20000	152.05404	2.21000	151.79868			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	200.62806	2.24000	200.53675			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.72000	117.12065	6.77000	116.98637			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.95235	100.00000	29.88642			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.95235	100.00000	29.88642			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13500	55.00547	8.13600	54.99167			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	34.66690	9.50500	34.65906			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.42621	9.74000	33.41824			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	95.40729	100.00000	95.16391			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.11277		100.07870			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.41325		100.38351			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.65920		102.62547			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.64533		101.62471			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.40131		100.37244			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.40131		100.37244			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.10036		100.07525			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.39422		100.36586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	101.87166		101.84813			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	102.20337		102.17731			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.59118		101.57126			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.76812		101.74591			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.05461		102.02807			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
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	102.16893		102.14329			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.75349		101.73091			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	102.16207		102.13412			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	102.34469		102.31432			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.66094		101.63957			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.74856		106.72086			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.60016		102.56639			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.72121		101.69905			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	102.04601		102.01958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	102.45635		102.42450			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.84386		101.82008			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	101.97290		101.94744			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.32965		102.29948			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	102.15563		102.12776			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.43487		102.40332			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.58943		102.55581			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.32320		102.29312			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.24802		102.21894			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	102.00515		101.97927			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	101.96646		101.94107			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.49070		102.45839			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.45849		102.42661			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	102.37046		102.33975			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.49498		102.46263			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	102.10189		102.07474			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.87626	100.09221	12.84505			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.54252		101.52271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	102.61732		102.58334			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.86279		101.83936			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.10872		102.08212			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.36770		100.34124			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.00740		101.98210			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.72488		101.70323			0.00	0	0.00
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	101.74649		101.72456			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.57603		101.55630			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.62435		101.60345			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.19431		102.16593			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.03133		101.01554			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	99.93830		101.42762			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.03133		101.01554			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.42762		101.41181			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.59205		101.57158			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	103.63629	13.22500	103.65577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	101.48868		101.46956			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.99542		100.98019			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.99542		100.98019			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.49084		101.47169			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.28152		102.25269			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.11175		101.09169			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.84500	96.89239	2.84500	96.84666			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.11771		100.08242			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.45835		100.43742			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.43751		100.41659			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.37023		100.34959			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.35337		100.33251			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.33348		100.31258			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.98393		100.96262			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.73131		101.70958			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.72059		101.69899			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.93156		100.90997			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.94135		99.92183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	0.00000	101.00863		100.99108			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.45096		101.43283			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.78709		100.76697			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.54000	119.24113	2.54000	119.18585			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.75507		101.73303			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.77449		101.75220			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.52000	119.42245	2.52000	119.36715			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.26000	118.11305	0.26000	118.06568			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.54000	119.24113	2.54000	119.18585			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.23999	122.73142	1.23999	122.67888			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.31000	124.44133	1.31000	124.38786			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.89486		100.87196			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.18160	100.00000	21.13028			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.80695		102.77352			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.43750		102.40859			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.94628	4.73000	111.88781			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.48341		102.45393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	101.50479		101.48597			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.74216		101.72029			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.33487		102.30533			0.00	1,000,000	1,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.06135		102.03536			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.97941		101.95448			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.25387		102.22720			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	100.11386		100.08700			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	104.46705		104.43923			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.41623		100.38628			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.64843	100.00000	8.59644			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.34541		100.32589			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.28500	100.92739	10.32000	100.89398			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.22679		100.20461			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.09500	101.45066	7.13000	101.42567			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.78212		99.75069			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.61914		100.60200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.72161		100.70161			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.84727		100.82375			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.92605		100.90032			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.38000	138.63093	3.38000	138.56370			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.36455		100.30784			0.00	0	128,800,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.82706		102.81115			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.90785		101.87464			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.54589		103.50351			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.09705		103.07903			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.75493		102.73562			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.79158		101.77464			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.83000	266.82198	1.83000	266.70353			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.33000	278.34192	1.33000	278.22213			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.05000	261.93420	2.05000	261.81634			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.67000	127.42817	1.67000	127.37213			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.73416		100.71542			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.27000	127.38847	1.27000	127.33384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000	100.97188		100.95215			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.14291		101.12401			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.77521		100.75372			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.61139		100.59233			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.42520		101.40675			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000	98.69226	2.45000	98.64675			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.81359	100.00000	0.81161			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.41899	104.97509	12.38758			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	99.96069		99.94749			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.52712		100.50885			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.59274	101.07593	18.89885			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.85797	100.44759	9.83400			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.37586		101.35964			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.13567	100.76967	17.09387			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.74805		100.73292			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.56658		100.54759			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	101.66128		101.63264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	0.00000	100.62449		100.61043			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000	108.19919	2.07000	108.15047			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.41828		100.39360			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	101.29410		101.27963			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.89561		100.88150			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.56000	110.52832	1.56000	110.48004			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.04929		98.04819			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.59000	110.18629	1.59000	110.13806			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.21211		100.19078			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.63500	105.61774	5.68000	105.54740			0.00	0	1,349,000.00
FRX15	On 14/03/2015	Spot Bond	5.94000	106.65862	5.99000	106.55612			17,820,000.00	3,000	1,703,000.00
FRX16	On 15/09/2016	Spot Bond	6.56000	105.98900	6.61000	105.82150			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.99500	107.39778	7.10000	106.98343			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.15500	115.04241	7.21500	114.75815			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.79500	106.56288	7.87000	106.15345			9,673,595,000.00	1,241,000	635,000.00
FRX23	On 28/02/2023	Spot Bond	8.75500	95.57147	8.84000	95.02524			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.84000	113.53519	8.87000	113.27473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	9.53000	102.50065	9.57500	102.09463			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.85500	83.21634	9.88000	82.99188			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.05508		100.02731			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.20418		101.18533			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.09722		101.07844			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.24500	105.47210	8.30000	105.26627			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.55542		100.54081			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.82658		99.81213			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	98.98841		98.97396			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.29189		99.27744			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.49514		99.48072			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.42302		99.40859			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	99.20518		99.19073			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	99.11847		99.10402			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.93918		100.92315			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.22326		101.20228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.72741		100.71036			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.74479		100.72734			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.77837		100.76013			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.86125	100.00000	2.85491			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.82002		100.80081			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.87782		100.85723			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	99.94814		99.93073			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.16183		101.14411			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.95999		100.94200			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	99.80939		99.79179			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.15431		101.13703			0.00	0	8,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.93120		99.91391			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.15908		100.14315			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.45084		101.43129			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.89098		100.87328			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.89655		99.87917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond	0.00000	100.65329		100.63520			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.74264		100.72808			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.52422		100.50966			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	105.67909		105.68053			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.67909		105.68053			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	98.90873	100.00000	98.66630			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.88806		100.87006			0.00	25,000,000	6,250,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.91464		100.89608			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.10687	101.94886	7.15599	101.81310			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.94480		105.94694			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.92137		100.90268			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.96123		100.94172			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.46043	117.06290	7.50951	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.28827		106.29132			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.98129		100.96137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.02111		101.00036			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.91176	114.94363	7.96078	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.50310		107.50941			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.06115		101.03957			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.09425		101.07200			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.11802		108.12834			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.81673		109.83316			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.97519		100.95618			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.09694		101.07635			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.14004		101.11862			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.16500	117.66980	7.24000	117.19732		599,165,960,000.00	83,624,000	38,196,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.10000	283.83969	1.10000	283.71931		167,200,000,000.00	152,000,000	76,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.08000	284.32383	1.08000	284.20341		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	8.93500	106.19434	8.93000	106.21699		214,448,935,000.00	24,001,000	12,078,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.93000	106.28987	8.92500	106.31333		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.95000	117.74841	0.95000	117.69895		1,132,048,212,150.00	191,629,697	697,547,612.00	
I2038	On 31/01/2038	Spot Bond	1.98000	111.22383	1.98000	111.17396		1,049,871,653,820.00	530,238,209	593,120,209.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050		On 31/12/2050	Spot Bond	2.08000	117.37496	2.08000	117.32202		140,035,542,400.00	67,324,780	36,309,780.00
IBC01		On 16/03/2015	Spot Bond	0.00000	93.05000		92.80000		0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	6.61000	108.55679	6.66000	108.45209		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	101.32889		101.31173		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	101.86796		101.84932		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	0.00000	101.28727		101.26903		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	99.95215		99.93612		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.39672		100.38173		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.79500	103.42524	6.84000	103.37255		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.11000	108.09287	7.16000	107.94381		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.59500	111.69592	7.65000	111.44408		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.72500	102.51835	6.77000	102.46172		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.79025		100.77319		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.31031		100.29308		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.23000	109.26366	3.23000	109.21096		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	6.93000	106.25962	6.98000	106.09495		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.59206		100.57518		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.62996		100.61199		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	0.07999	127.78148	0.07999	127.73086			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.27000	131.40644	1.27000	131.35009			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.14027		101.12272			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.63423		102.61563			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.29500	107.44686	7.35000	107.19785			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00650		99.98985			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.64760		101.62959			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.39588		100.37867			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.76500	104.72860	7.82500	104.43929			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.25500	97.81257	8.33000	97.42714		246,816,245,000.00	29,899,000	10,065,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	101.62795		101.61147			0.00	114,000	57,000.00
IBL49	On 02/04/2018	Spot Bond	7.39500	101.06779	7.45000	100.82850			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00188	100.00000	0.00188			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.66336	5.00000	100.64977			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.66336	5.00000	100.64977			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.74768	5.00000	101.73379			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.66336	5.00000	100.64977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.91900	4.00000	100.90813			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.55724		102.53329			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.45924		102.43589			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.56867		101.54454			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.61000	111.83338	8.66000	111.67745			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.32984		101.30944			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.32984		101.30944			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.44028		100.41925			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.96276	100.00000	8.94105			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.32262		101.29286			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.93668		100.90714			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.73028		100.70087			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.61000	102.47556	8.66000	102.37107			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.17352		100.15766			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.36602		100.35072			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	99.95440		99.93922			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.69089		99.66687			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.85877	100.00000	3.84588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN205U	On 20/06/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.75808				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.67158	5.40000	98.65718				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215				0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.89942	5.25000	99.88506				0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.79903	5.25000	99.78471				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.59888	5.25000	99.58461				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.49435						0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.29352	5.30000	99.27921				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.07655	5.40000	99.06203				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.97500	5.40000	98.96051				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.85919				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000	98.57086	100.00000	79.17570			2,700,000,000,000.00	500,000,000	400,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.56598		100.55037			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.51854		101.49523			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.27178	104.63105	10.31033	104.54824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond		10.27178	102.98000	10.31033	102.89850			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.63527		101.61405			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	99.92425		99.89895			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.59985		101.57911			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.14248	6.50000	101.12482			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.69968		101.67781			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	101.23675		101.21923			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond		100.25042	68.43454	100.25042	99.72609			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.14738		100.13262			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	21.48640	100.00000	21.43435			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	13.75129	100.00000	13.71798			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond		0.00000	99.94059		99.92574			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond		0.00000	101.17982		101.16508			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond		0.00000	100.98645		100.97136			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond		0.00000	100.98645		100.97136			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.27190		100.25676			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.27190		100.25676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194		On 11/02/2014	Spot Bond	0.00000	100.37804	100.36287			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.48440	100.46919			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	99.98372	99.97829			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.14550	100.13093			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.15426	100.13874			0.00	0	0.00
ING201		On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32991		0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	101.36862	101.35354			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	101.37861	101.36342			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.50601	101.48803			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	101.17982	101.16508			0.00	0	0.00
ING207		On 19/06/2013	Spot Bond	0.00000	101.17808	101.16336			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	101.16508	101.15035			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.86595	100.85065			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.81699	100.80240			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.84737	100.83062			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.14550	100.13093			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.65359	100.63699			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.65359	100.63699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	0.00000	100.98443		100.96562			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.04540	100.00000	57.90478			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.62229		101.59732			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.19292		101.16148			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.02043		100.03943			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.95292		100.93507			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.97450		100.95624			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.98892		100.97039			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.62000	105.17907	7.67000	104.98949			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.55500	103.63163	6.59000	103.58569			6,555,000.00	1,000	138,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.91620		101.89681			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.84500	108.82285	7.90000	108.59389			963,546,435,000.00	122,823,000	20,311,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.14808		101.13001			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.25322		100.23015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	101.66716		101.64552			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.79000	109.93831	7.84000	109.81935			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.68821		101.66703			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.02017		99.99974			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.36000	120.88442	2.36000	120.82897			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.38000	131.78409	3.39000	131.56241			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.14180		100.12594			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.38287		101.36159			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.19468		101.17383			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.18709		101.16552			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.90038		99.88036			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.49981		101.47888			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.78459		100.76909			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.95000	95.86503	2.95000	95.81951			0.00	0	4,000,000.00
IV030A	On 31/01/2025	Spot Bond	2.95000	98.70699	2.95000	98.66013			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.91556		99.89436			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.27431		100.25904			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	99.95440		99.93922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.83500	112.18869	10.89500	111.91784			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.92602		100.90166			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.38000	131.78409	3.39000	131.56241			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.25000	95.01188	5.25000	99.95687			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.87072	5.25000	99.85637			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.77039	5.25000	99.75608			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.67027	5.25000	99.65598			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.57035	5.25000	99.55609			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.26490	5.30000	99.25059			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.14922	5.40000	99.13468			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.04752	5.40000	99.03300			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.94602	5.40000	98.93154			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.84474	5.40000	98.83028			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.40000	98.74366	5.40000	98.72923			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	101.20825		101.18922			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.49147		100.47184			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.71832		100.69999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.72376		100.70529			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.67596		100.65872			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.10507		101.08797			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.81385		99.79665			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.62253		100.60647			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.59625		100.58088			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.45344		100.43779			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.34969		100.33375			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.30256		100.28574			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.31414		100.29446			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.12565		100.10740			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.56560		100.54998			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.63458		100.61974			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	84.40367	100.00000	84.21053			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.33818	100.00000	56.20020			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	65.15293	100.00000	64.99337			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	52.34652	100.00000	52.18309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.72881		100.70970			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.97327	100.00000	8.95153			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.07635	100.00000	29.00514			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.98879		100.97025			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.04347		101.02389			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	35.63282	100.00000	35.52157			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.07576		102.05415			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.83369		100.81056			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.82000	149.93480	7.85000	149.56126			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	101.21253		101.19700			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.91004		101.89284			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.94500	101.43488	8.00000	101.22157			31,780,000.00	4,000	4,376,000.00
LGL03	On 03/04/2018	Spot Bond	7.99500	99.94192	8.05000	99.70589			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	100.32025	8.00000	100.29886			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.83991		99.81316			0.00	1,000,000	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.86000	99.48415	10.91000	99.34790			638,568,000,000.00	58,800,000	9,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	99.82382		99.79440			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.56540		100.54977			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.89215		100.87666			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	99.49843		99.48368			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond		0.00000	99.94341		99.92926			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	99.31320		99.29889			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	99.06073		99.04650			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond		100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond		100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond		0.00000	99.81564		99.80146			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	101.00327		100.98446			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.56443		100.54848			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	101.02855		101.01157			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.89251		100.87548			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.49909		101.48187			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.47832		102.27276			0.00	5,000,000	11,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	0.00000	100.01517		100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.09152		101.07607			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.39858		101.38172			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.76583		100.74626			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.23108	100.00000	60.08357			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.38006	100.00000	57.24106			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.62659	100.00000	62.47321			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.76179	100.00000	40.66304			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.14018	100.00000	28.07201			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.27781	100.00000	25.21657			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.68500	107.53924	7.74500	107.22779			0.00	0	53,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.88756		99.86870			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	99.90554		99.88964			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.89651		99.87913			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.07738		101.06011			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.08566		101.06824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.12698		101.10890			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.80574		102.78662			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.94899		102.92887			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.08000	105.86995	7.13500	105.68483			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.75500	111.00359	7.81500	110.70135			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.51000	113.21924	8.60000	112.62338			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.21000	104.15074	6.24500	104.08163		144,072,000,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.33212		101.31552			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.38611		101.36881			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.60500	110.11907	8.68000	109.71569			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.76000	105.53086	6.81000	105.40557		6,760,000.00	1,000	24,944,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.13097		100.11219			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.00500	102.77967	8.06000	102.57038			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.12528					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.70500	102.79036	7.76000	102.58071		7,705,000.00	1,000	6,213,000.00	
MTN02	On 13/07/2014	Spot Bond	6.32500	108.11251	6.36000	108.05605		12,650,000.00	2,000	2,205,000.00	
MTN03	On 13/07/2015	Spot Bond	6.81000	108.64779	6.86000	108.52820		528,456,000,000.00	77,600,000	9,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	7.65000	112.63024	7.70500	112.40643			7,650,000.00	1,000	3,442,000.00
MTN05	On 28/10/2013	Spot Bond	6.10500	101.47294	6.15000	101.43878			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.76040		99.74630			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.54866		99.53456			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.30889		99.29479			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.19103	100.00000	6.17603			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16402	100.00000	0.16362			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.48206	100.00000	6.46636			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.56143	100.00000	6.54554			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.02748	100.89771	6.01276			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.10842	100.61875	6.09353			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	100.38913		100.37294			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.39301		100.37665			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.40273		100.38596			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.40931		100.39227			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.41642		100.39909			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.42288		100.40527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond	0.00000	100.42598		100.40824			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.46509		100.44571			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.51045		100.48918			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16402	100.00000	0.16362			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16402	100.00000	0.16362			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.02500	101.95494	8.11000	101.37389			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.20140		101.18586			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.10446		101.08853			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.46582		100.44904			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.94025		101.92227			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.70191		100.68522			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.19523		100.17739			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.81000	110.13664	6.86000	110.00768		6,810,000.00	1,000	7,779,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.10653		102.08692			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.93500	119.53849	7.99500	119.19177		99,584,250,000.00	12,550,000	8,144,000.00	
NBK4	On 28/10/2024	Spot Bond	9.99500	33.78224	10.02500	33.66865			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.86000	106.14183	6.91000	106.03314			0.00	0	9,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.92793		100.90910			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.98102		100.96109			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.58500	103.07166	6.63000	103.01856			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.68344		101.66792			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.06000	107.65337	7.11000	107.50369		14,120,000.00		2,000	5,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.29936		101.28189			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.21625		100.19655			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.44977		101.42921			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.18061		101.16107			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.04363		101.02405			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.07680		100.01532			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.25813		83.23965			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.07236		100.01192			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.80319		100.78460			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.87900		100.85863			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.73411		100.71536			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.08266		101.06234			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.26787		79.24876			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.13727		100.11998			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.34221		101.94345			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.08139		101.65674			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.11603		101.09866			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.44438		100.42505			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.45623		101.43804			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.36989		101.35281			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.12393		101.10502			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.31698		101.30058			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.09252		101.07579			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.05854		101.04183			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.56000	108.45294	7.61000	108.32403			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	6.25500	103.06545	6.29000	103.03782			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.10500	104.72193	6.14000	104.68132			0.00	0	3,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.92551		100.91027			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.09500	116.57777	11.15000	116.30077		172,549,440,000.00	15,552,000	5,184,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.22624		110.19328			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.02852		100.04473			0.00	1,000,000	1,000,000.00
NILB10	On 08/12/2016	Spot Bond	1.34000	160.34708	1.34000	160.27801			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.65500	112.62621	7.73000	112.17411			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.90867		99.89345			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	99.92477		99.90959			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.91367		99.89928			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.28500	111.73145	8.36000	111.28670			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.28181		100.26416			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.74307		100.72731			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.26720		100.25047			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.26454		100.24797			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.27538		100.25813			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.48500	113.85207	8.56000	113.32039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.28624		100.26831			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.27542		100.25818			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.28186		100.26421			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.68500	111.60506	8.76000	111.16463			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.30352		100.28452			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.29056		100.27236			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.28618		100.26826			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.36790		100.34483			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.34169		100.32027			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.29482		100.27635			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.30500	133.75072	3.30500	133.68606		198,300,000,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	6.06000	105.61236	6.11000	105.55048		0.00	0	1,000,000.00	
NRA018	On 30/11/2018	Spot Bond	7.42500	121.63567	7.48500	121.31078		111,375,000,000.00	15,000,000	9,500,000.00	
NRA022	On 31/10/2022	Spot Bond	7.76500	130.77371	7.85500	130.04389		320,391,665,000.00	41,261,000	16,287,000.00	
NRA023	On 31/05/2023	Spot Bond	1.23500	174.34405	1.23500	174.26950		205,010,000,000.00	166,000,000	83,000,000.00	
NRA028	On 30/11/2028	Spot Bond	8.50000	132.18693	8.53000	131.84310		52,700,000,000.00	6,200,000	3,100,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.91668		100.89846		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	0.00000	100.89224		100.87451			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.03939		101.02018			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.67913		100.66133			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.66262		100.64695			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.18402		101.16634			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.42740		101.40892			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.21068		100.18958			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.27123		100.24404			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.70659	100.00000	15.66855			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.02521	100.00000	20.97371			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.07415	100.00000	21.02254			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.10351	100.00000	21.05182			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.80819	100.00000	21.75477			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.59116	100.00000	22.53583			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.48473	100.00000	27.41741			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.26500	106.79207	6.31500	106.66063			18,795,000.00	3,000	9,660,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.02834	100.00000	6.01374			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.29000		96.70000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		32.30899	100.00000	32.22987			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		8.69474	100.00000	8.67368			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000		99.89466		99.87712			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.75631		100.73899			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000		101.52959		101.51429			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		87.77420	100.00000	87.57517			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.40773		100.39316			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.21822		100.20367			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.24844		101.23075			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		102.09254		102.07692			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.38407		101.36736			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000		101.30065		101.28552			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000		101.36957		101.35361			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		101.66117		101.64612			0.00	24,812,000	6,203,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.50743		101.48981			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.44138		101.42398			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000		101.48441		101.46706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On 15/09/2013	Spot Bond	0.00000	101.48218		101.46486			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.59472		101.57604			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.51016		101.49192			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	101.69109		101.67124			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.69118		101.67133			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.59038		101.57115			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	101.87476		101.85268			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.21877		101.20171			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.25770		101.24008			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.27521		101.25734			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.31411		101.29569			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.48121		101.46041			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.52003		101.49868			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.41135		100.39346			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.75650		100.73665			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.61000	112.61412	5.66000	112.53222			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.72500	93.07315	5.76000	93.01853			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.24000	40.99419	7.27000	40.83765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.61000		119.66980	5.66000	119.53526		210,166,521,645,630.00	462,838,083	4,362,476,542.00	
R158	On 15/09/2015	Spot Bond	5.61000		112.61412	5.66000	112.53222			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.51000		88.38397	5.56000	88.27318			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.61000		126.34572	5.66000	126.15813			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.44000		83.89493	5.49000	83.74911			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.05500		104.20624	5.09000	104.18638			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.42000		130.86870	7.45000	130.54478		248,610,726,339,500.00	505,488,725	4,653,808,276.00	
R187P	On 21/12/2026	Spot Bond	7.16000		38.58117	7.19000	38.42274			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.08000		36.36647	7.11000	36.20666			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.83000		290.45920	0.83000	290.33818		179,490,654,830.00	216,253,801	179,193,000.00	
R201	On 21/12/2014	Spot Bond	5.35500		108.98476	5.39000	108.91609		10,992,226,417,830.00	052,703,346	773,363,346.00	
R202	On 07/12/2033	Spot Bond	1.75000		216.32808	1.75000	216.23252		6,301,316,574,000.00	600,752,328	1,562,751,979.00	
R2023	On 28/02/2023	Spot Bond	6.97500		107.47774	7.06000	106.84605		41,384,968,938,000.00	933,328,880	3,795,562,000.00	
R203	On 15/09/2017	Spot Bond	6.14500		109.67199	6.20000	109.44049		68,644,269,602,070.00	170,751,766	5,719,771,000.00	
R204	On 21/12/2018	Spot Bond	6.33500		111.36438	6.39500	111.05620		75,255,057,118,535.00	879,251,321	4,769,552,288.00	
R2048	On 28/02/2048	Spot Bond	8.52500		104.82523	8.59500	104.01365		66,653,516,467,175.00	818,594,307	2,933,188,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	63.69021	100.00000	63.53423			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.30500	104.24462	5.35000	104.20259		28,691,031,500,000.00	408,300,000	2,255,446,000.00	
R207	On 15/01/2020	Spot Bond	6.60500	106.26202	6.68000	105.83919		79,855,000,744,715.00	090,083,383	6,499,324,475.00	
R208	On 31/03/2021	Spot Bond	6.68500	101.63184	6.77500	101.07282		110,314,751,225,140.00	501,832,644	8,821,143,427.00	
R209	On 31/03/2036	Spot Bond	8.36000	79.80292	8.35500	79.82717		232,051,792,221,040.00	757,391,414	8,859,714,717.00	
R210	On 31/03/2028	Spot Bond	1.48000	166.20080	1.49000	165.92206		400,857,354,720.00	270,849,564	530,568,564.00	
R211	On 31/01/2017	Spot Bond	0.62000	130.94690	-0.62000	130.89756		(211,664,397,180.00)	341,394,189	116,864,189.00	
R212	On 31/01/2022	Spot Bond	0.70000	137.32230	0.70000	137.26556		1,350,253,958,200.00	928,934,226	2,004,456,000.00	
R213	On 28/02/2031	Spot Bond	8.03000	92.21501	8.07500	91.80446		146,637,208,726,910.00	261,171,697	7,709,435,000.00	
R214	On 28/02/2041	Spot Bond	8.43000	81.15644	8.45500	80.91777		137,483,524,850,190.00	308,840,433	8,076,305,000.00	
R224C	On 15/09/2013	Spot Bond	5.11500	98.61800	5.15000	98.59495		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.21500	96.10485	5.25000	96.06602		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.32500	93.53502	5.36000	93.48104		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.67000	90.56884	5.72000	90.47699		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.51000	88.38397	5.56000	88.27318		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.43000	86.20012	5.48000	86.07127		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.44000	83.89493	5.49000	83.74911		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.30000	99.79712	5.33500	99.78123		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	5.39000	97.17673	5.42500	97.14462			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.41000	94.60741	5.44500	94.55998			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.36000	92.18471	5.39500	92.12291			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.58000	89.38759	5.63000	89.28539			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.45000	87.24109	5.50000	87.12039			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.43000	84.97709	5.48000	84.83891			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.49000	82.56015	5.54000	82.40575			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.12000	78.39204	6.17500	78.21022			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.17000	75.89719	6.22500	75.70090			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.34000	73.01686	6.40000	72.79065			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.32000	70.84937	6.38000	70.60936			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.30000	68.75956	6.36000	68.50673			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.29000	66.70205	6.35000	66.43746			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.56500	63.46681	6.64000	63.13198			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.54500	61.53949	6.62000	61.19261			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.60500	59.31182	6.69500	58.88732			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.57500	57.55822	6.66500	57.12138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	6.54500	55.87272	6.63500	55.42450			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.51500	54.25235	6.60500	53.79367			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.47500	52.74557	6.56500	52.27681			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.43500	51.30055	6.52500	50.82244			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.36000	45.03010	7.39000	44.87757			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.32000	43.62560	7.35000	43.47155			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.28000	42.28126	7.31000	42.12588			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.24000	40.99419	7.27000	40.83765			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.20000	39.76169	7.23000	39.60413			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.16000	38.58117	7.19000	38.42274			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.12000	37.45021	7.15000	37.29103			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.08000	36.36647	7.11000	36.20666			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	102.19583		102.16890			0.00	0	7,500,000.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.04365		101.02408			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.28398		101.25981			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.23725		100.21566			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.34121		101.31733			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.36971	100.00000	11.34217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.50835	100.00000	2.50220				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.01676		99.99996				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	99.95033		99.93362				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	100.00000	75.20436	100.00000	75.00000				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	100.00000	48.86649	100.00000	48.71393				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.27557		101.25750				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.93013		99.91257				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.37269		101.35494				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.38515	100.00000	82.20487				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.32386				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	101.21502		101.19906				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.91947		100.90119				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.32691		100.30872				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.02481		101.00898				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.14781		101.12876				0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.60270		100.58392			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.86399		100.84934			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.33681		100.32216			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.07187		100.01190			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	101.32752		101.30052			0.00	1,000,000	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.90790		101.87845			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.16465		101.13365			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.03855		101.01095			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.03855		101.01095			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.05518		101.03499			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.30471		100.28435			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	99.90383		99.88448			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.17613		101.15597			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.00007		101.97206			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.24513		102.21365			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	99.94558		99.92745			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.92425		99.89895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000	100.93394		100.91373			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.74594	12.35000	106.71061			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	99.93818		99.91744			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.16038		101.12950			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.34366	100.00000	12.31376			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.34366	100.00000	12.31376			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.15072		100.12911			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.24597		100.22357			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.96600	5.25000	101.95141			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94021	100.00000	0.93796			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.38457	100.00000	6.36893			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.41928	100.00000	9.39647			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.97881	100.00000	11.88021			0.00	0	1,000,000.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.81563		100.76881			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.56478		101.52343			0.00	0	100,000,000.00
RW21	On 21/04/2021	Spot Bond	8.04500	112.32874	8.13500	111.75231		24,456,800,000.00	3,040,000	5,894,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	99.05437		98.61598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	6.91000	112.26379	6.96000	112.08044			142,187,070,000.00	20,577,000	33,986,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.28151		100.26126			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.19500	105.56115	8.25000	105.32844			806,732,190,000.00	98,442,000	21,336,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.88292		100.86339			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.79181		99.77261			0.00	5,000,000	5,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.75442		100.73442			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.90510		100.88460			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.88743		100.86734			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.91000	105.27244	6.96000	105.15975			0.00	0	14,600,000.00
SBK9	On 10/04/2018	Spot Bond	7.93500	103.15306	7.99500	102.89120			563,559,570,000.00	71,022,000	23,780,000.00
SBK11	On 09/04/2014	Spot Bond	0.98000	131.75285	0.98000	131.69743			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	164.32346	-0.90120	164.26279			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.07000	116.33191	7.12000	116.19772			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.93000	116.64655	6.98000	116.51232			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.86000	116.80430	6.91000	116.67005			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.54500	104.39840	7.60000	104.17663			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.00500	116.47785	7.05500	116.34364			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.97000	116.55654	7.02000	116.42232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	99.81383		99.79663			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.05003		100.03751			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.69336		101.67048			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.23780		101.21840			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.36196		101.34064			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	87.44847	100.00000	87.24416			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.19500	108.04272	7.25000	107.81444			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.52916		100.51214			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.32697		101.30959			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.40399		101.38582			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.67343	100.00000	1.66970			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.40030		101.38145			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.33500	115.29305	8.42500	114.71348			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.07000	107.99143	9.10000	107.72826		221,543,820,000.00	24,426,000	1,723,000.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.46412		100.44392			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.79914		100.78247			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.25145		100.23336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.25898		100.24035			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.82500	105.23555	7.88500	104.92387			23,475,000.00	3,000	2,854,000.00
SBS3	On 25/05/2026	Spot Bond	8.12000	100.91851	8.15000	100.65819			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.38500	101.78711	8.47500	101.22486			144,968,265,000.00	17,289,000	4,491,000.00
SBS9	On 07/07/2016	Spot Bond	6.79000	117.43661	6.84000	117.26716			6,790,000.00	1,000	1,694,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.04804	0.70000	123.99680			196,534,541,700.00	280,763,631	250,198,000.00
SBSI11	On 07/12/2023	Spot Bond	1.36000	277.63419	1.36000	277.51448			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.07999	127.78148	0.07999	127.73086			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	111.09000		110.54000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4.31353	100.00000	4.30308				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	125.27009	0.64999	125.21850				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.14248	6.50000	101.12482				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.75531		99.73557				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	101.23688		101.21936				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.33370		101.31480				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.66145		102.64061				0.00	0	20,250,000.00
SHS05	On 29/06/2017	Spot Bond	8.24500	105.54977	8.30000	105.33784				8,245,000.00	1,000	97,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.65927		100.63978				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.07340		101.05503				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.14500	103.56690	6.18000	103.54281				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.91000	110.66201	6.96000	110.49345				195,483,900,000.00	28,290,000	12,230,000.00
SMF1	On 27/06/2013	Spot Bond	6.35500	104.30678	6.39000	104.28660				6,355,000.00	1,000	109,000.00
SNT01	On 15/09/2017	Spot Bond	7.59500	104.21597	7.65000	103.99454				282,534,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.47016		100.45299				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.30630		100.28825			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.50346		100.48594			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.30865		100.29046			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.44500	110.12872	7.50000	109.95321		134,345,025,000.00	18,045,000	6,015,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	101.25206		101.23447			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.91075		100.89337			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.94905		100.93092			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.36500	99.56081	8.45500	99.08153		585,566,730,000.00	70,002,000	45,477,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.07841		100.01655			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.46095		101.44090			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.83238		100.81310			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.29300	92.49249	8.38300	91.99147			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.35500	92.16123	8.44500	91.66230			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.60000	107.13042	6.63500	107.05973			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.86500	99.73063	7.94000	99.33672			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.56443		101.54542			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.32500	105.20584	7.43000	104.79873			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.51000	117.59732	6.56000	117.46299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	1.70000	108.94230	1.70000	108.89430			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.28500	106.89853	7.34500	106.60305			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.93378		98.91937			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.82890		99.81465			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	98.93532		98.92093			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	98.83176		98.81734			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	98.80218		98.78775			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98564			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	99.82727		99.81288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN988	On 30/07/2013	Spot Bond	0.00000	99.22579		99.21118			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.43834		99.42394			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.85943		98.85582			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.29450		99.28011			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.25025		99.23583			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.14695		99.13249			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.03497		99.02056			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.02109		99.00669			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	98.99170		98.97729			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.00451		98.99008			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	98.94506		98.93061			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.17000	115.75925	6.22000	115.62447			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.98000	109.55691	8.01000	109.28886			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.23891	100.00000	51.12426			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.72624	100.00000	40.62649			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.56781	100.00000	14.53251			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.51500	102.86922	6.56000	102.81685			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.90128		99.88718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.82440		100.80805			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.26658		99.25247			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.59467		100.57822			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.15224		99.13811			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.64425		100.62782			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.86000	108.23019	6.91000	108.06640			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.47730		101.46141			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.33812		100.32197			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.38521		100.36918			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.88059		100.86282			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.90758		100.88927			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.01496	7.83000	102.99311			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.86573		100.84827			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.89948		100.88133			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.69721		102.67726			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.86573		100.84827			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.89948		100.88133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.71013	7.16000	102.68900			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.96558		100.94609			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.96019		100.94080			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.08950		101.06747			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.07200		101.05034			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.59863		101.56616			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.53856		101.50732			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.91279		100.89465			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.52996	101.06155	6.51381			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.86033		100.84297			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.11580		105.09786			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.98176		100.96193			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.03565		101.01473			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.60396		101.57139			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.87337		100.85602			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.89240		100.87467			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.90599		100.88799			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.89240		100.87467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.90599		100.88799			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.91279		100.89465			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.88424		100.86668			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.90599		100.88799			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.98073		100.96122			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.98073		100.96122			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.98073		100.96122			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.08934		101.06764			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.11648		101.09422			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.08256		101.06099			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.62413		101.59157			0.00	1,000,000	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.65789		101.62465			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.64438		101.61142			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.27892		101.26268			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56000	108.77460	7.61000	108.66139			7,560,000.00	1,000	1,886,000.00
TL20	On 22/02/2020	Spot Bond	6.78000	97.56514	6.85500	97.16430			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.08500	108.71172	7.14000	108.47486		14,572,442,170,000.00	056,802,000	998,777,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	7.66500	117.90621	7.75500	117.34025		5,574,650,830,875.00	727,286,475	340,614,475.00	
TN23	On 06/11/2023	Spot Bond	7.99000	120.53844	8.07500	119.84542		2,063,487,588,280.00	258,258,772	117,628,772.00	
TN25	On 19/08/2025	Spot Bond	8.41000	111.02804	8.44000	110.76420		5,705,049,650,000.00	678,365,000	247,355,000.00	
TN27	On 14/11/2027	Spot Bond	8.47500	104.07154	8.50500	103.79517		1,000,761,900,000.00	118,084,000	173,573,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.40530		100.38768		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.41450		100.39648		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.42637		100.40783		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.42754		100.40895		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.48583		100.46469		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.60659		100.58016		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.05359		101.03704		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.09657		101.07933		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.12233		101.10467		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.19383	10.00000	100.16611		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.18900	9.75000	100.16197		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.18852	100.00000	10.16137		0.00	0	0.00	
TSP125	On 23/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278		0.00	0	0.00	
TSP134	On 27/06/2013	Spot Bond	0.00000	99.98147		99.98054		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP137	On 08/08/2013	Spot Bond	0.00000	99.11285		99.09854			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.39813		96.38337			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.08873		98.07425			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.38561		95.37091			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.91227		97.89797			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.29645		95.28184			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.73320		97.71904			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.09349		95.07915			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	94.78973		94.77510			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.91911		100.90452			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.86075		100.84616			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.83158		100.81699			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.77322		100.75863			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.75863		100.74404			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.72945		100.71486			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.67362		100.65897			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.71755		100.70290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC013	On 08/08/2013	Spot Bond	0.00000	100.43767		100.42308			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.35014		100.33555			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.32096		100.30637			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.24801		100.23342			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.22913		100.21481			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	95.36763	100.00000	95.12558			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.83904		100.82226			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.40603		100.38911			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.73219		100.71755			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.35145		100.33681			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.08500	117.61948	8.17500	117.03742			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.60406		101.58723			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.99448		100.97428			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.33908		101.31687			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.48500	108.31395	8.54000	108.08927			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	87.28741	100.00000	87.08442			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	87.12160	100.00000	86.92800			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	87.41608	100.00000	87.21279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC01	On 27/09/2013	Spot Bond	0.00000	101.06746		101.05226			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.11865		101.10282			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.53254		100.51483			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.55191		100.53354			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.55278		100.53439			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.25619		101.23839			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.29500		101.27666			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.14649		100.13184			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	134.83000		138.19000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.97000	117.84653	6.02000	117.67858		1,165,546,980,000.00	195,234,000	96,078,000.00	
WS05	On 01/08/2018	Spot Bond	0.31000	251.22662	-0.31000	251.12981		(18,600,000,000.00)	60,000,000	30,130,000.00	
WSP1	On 28/05/2015	Spot Bond	6.01000	105.72639	6.06000	105.61431		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	6.65000	108.32862	6.70500	108.11088		1,090,600,000,000.00	164,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	6.89000	110.43099	6.95000	110.10332		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.23000	109.80224	7.30500	109.35288		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.22500	110.85702	7.31500	110.26339		202,300,000,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	5.33000	98.77398	5.36500	98.75170		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	5.39000	97.46682	5.42500	97.43668			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.56000	89.30017	5.61000	89.19695			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.38000	95.76953	5.41500	95.72899			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.39000	94.50044	5.42500	94.45222			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.49000	87.97222	5.54000	87.85788			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.37000	92.46541	5.40500	92.40544			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.56000	89.28664	5.61000	89.18332			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.28000	67.68346	6.34000	67.42396			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04275	100.00000	0.04267			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	28.44607	100.00000	28.39210			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.10176	100.00000	29.04654			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.03967	100.00000	22.99596			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.03967	100.00000	22.99596			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.44173	100.00000	20.40295			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.44173	100.00000	20.40295			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.17205	100.00000	12.14895			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.17205	100.00000	12.14895			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.51983	100.00000	11.49798			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.24029	100.00000	10.22086			0.00	0	0.00
Total for j-Bonds :									,553,396,969,376,870.00	,263,056,603	101 757 807 703.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total: ;3,398,209,076,180.00 !63,384,793 01 760 663 743.00