



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/06/2013

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	9.98180	9.98180	10.01680	10.01680		20.80	237,676,639.80	23,811	481,159.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Call	1,341.84500	1.34185	1,376.85170	1.37685	1,341.845	29.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.64	Put	0.04500	0.00005	0.05170	0.00005	0.045	29.25	0.00	0	22,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	1,301.85300	1.30185	1,336.86230	1.33686	1,301.853	28.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	0.05300	0.00005	0.06230	0.00006	0.053	28.72	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	1,281.85760	1.28186	1,316.86840	1.31687	1,281.858	28.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	0.05760	0.00006	0.06840	0.00007	0.058	28.46	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,241.86810	1.24187	1,276.88260	1.27688	1,241.868	27.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.06810	0.00007	0.08260	0.00008	0.068	27.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,231.87100	1.23187	1,266.88660	1.26689	1,231.871	27.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.07100	0.00007	0.08660	0.00009	0.071	27.80	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,221.87410	1.22187	1,256.89080	1.25689	1,221.874	27.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.07410	0.00007	0.09080	0.00009	0.074	27.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	1,181.88800	1.18189	1,216.91000	1.21691	1,181.888	27.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	0.08800	0.00009	0.11000	0.00011	0.088	27.14	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	1,131.90940	1.13191	1,166.94010	1.16694	1,131.909	26.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	0.10940	0.00011	0.14010	0.00014	0.109	26.47	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	982.02340	0.98202	1,017.09510	1.01710	982.023	24.56	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	0.22340	0.00022	0.29510	0.00030	0.223	24.56	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	952.06210	0.95206	987.13740	0.98714	952.062	24.21	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	0.26210	0.00026	0.33740	0.00034	0.262	24.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	942.07660	0.94208	977.15300	0.97715	942.077	24.09	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	0.27660	0.00028	0.35300	0.00035	0.277	24.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	882.18290	0.88218	917.26460	0.91726	882.183	23.38	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	0.38290	0.00038	0.46460	0.00046	0.383	23.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	832.30460	0.83230	867.38720	0.86739	832.305	22.79	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	0.50460	0.00050	0.58720	0.00059	0.505	22.79	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	802.39670	0.80240	837.47750	0.83748	802.397	22.44	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	0.59670	0.00060	0.67750	0.00068	0.597	22.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	782.46780	0.78247	817.54600	0.81755	782.468	22.20	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	0.66780	0.00067	0.74600	0.00075	0.668	22.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	732.68770	0.73269	767.75280	0.76775	732.688	21.61	0.00	0	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	0.88770	0.00089	0.95280	0.00095	0.888	21.61	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	702.85510	0.70286	737.90630	0.73791	702.855	21.25	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	1.05510	0.00106	1.10630	0.00111	1.055	21.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	682.98510	0.68299	718.02350	0.71802	682.985	21.02	0.00	0	400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	1.18510	0.00119	1.22350	0.00122	1.185	21.02	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	633.38890	0.63339	668.38000	0.66838	633.389	20.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	1.58890	0.00159	1.58000	0.00158	1.589	20.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	583.93940	0.58394	618.85200	0.61885	583.939	19.84	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	2.13940	0.00214	2.05200	0.00205	2.139	19.84	0.00	0	22,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	486.65100	0.48665	520.32190	0.52032	486.651	19.41	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	4.85100	0.00485	3.52190	0.00352	4.851	19.41	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	307.72540	0.30773	337.16540	0.33717	307.725	20.03	0.00	0	77,901.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	25.92540	0.02593	20.36540	0.02037	25.925	20.03	0.00	0	22,901.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	197.23890		0.19724	220.88340	0.22088	197.239	20.49	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	65.43890		0.06544	54.08340	0.05408	65.439	20.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	172.37100		0.17237	194.20280	0.19420	172.371	20.61	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	80.57100		0.08057	67.40280	0.06740	80.571	20.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	116.26090		0.11626	131.43670	0.13144	116.261	21.21	0.00	0	84,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	134.46090		0.13446	114.63670	0.11464	134.461	21.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	44.11260		0.04411	49.56100	0.04956	44.113	23.26	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	312.31260		0.31231	282.76100	0.28276	312.313	23.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	3.61250		0.00361	3.60250	0.00360	3.613	28.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	871.81250		0.87181	836.80250	0.83680	871.813	28.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	1.93440		0.00193	1.88400	0.00188	1.934	29.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,020.13440		1.02013	985.08400	0.98508	1,020.134	29.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	0.65790		0.00066	0.66550	0.00067	0.658	30.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	1,268.85790		1.26886	1,233.86550	1.23387	1,268.858	30.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Call	0.23340		0.00023	0.25090	0.00025	0.233	32.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.50	Put	1,518.43340		1.51843	1,483.45090	1.48345	1,518.433	32.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	1,481.82580		1.48183	1,516.82730	1.51683	1,481.826	31.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	0.02580		0.00003	0.02730	0.00003	0.026	31.10	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	1,381.83830		1.38184	1,416.84300	1.41684	1,381.838	29.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	0.03830		0.00004	0.04300	0.00004	0.038	29.78	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	0.04120		0.00004	0.04460	0.00004	0.041	36.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	2,018.24120		2.01824	1,983.24460	1.98324	2,018.241	36.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,781.80000		2.78180	2,816.80000	2.81680	2,781.800	25.42	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	25.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.11920		10.11920	10.15260	10.15260		18.12	37,521,993.60	3,708	334,360.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,387.08360		1.38708	1,419.16690	1.41917	1,387.084	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	17.88360		0.01788	16.56690	0.01657	17.884	16.82	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,339.49940		1.33950	1,371.37270	1.37137	1,339.499	16.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	20.29940	0.02030	18.77270	0.01877	20.299	16.72	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,292.20070	1.29220	1,323.83910	1.32384	1,292.201	16.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	23.00070	0.02300	21.23910	0.02124	23.001	16.62	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,152.30690	1.15231	1,183.06430	1.18306	1,152.307	16.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	33.10690	0.03311	30.46430	0.03046	33.107	16.33	0.00	0	6,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	975.07590	0.97508	1,002.29260	1.00229	975.076	16.25	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	55.87590	0.05588	49.69260	0.04969	55.876	16.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	892.36400	0.89236	917.84120	0.91784	892.364	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	73.16400	0.07316	65.24120	0.06524	73.164	16.37	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	852.33420	0.85233	876.85300	0.87685	852.334	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	83.13420	0.08313	74.25300	0.07425	83.134	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	813.24250	0.81324	836.74810	0.83675	813.243	16.48	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	94.04250	0.09404	84.14810	0.08415	94.043	16.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	738.01760	0.73802	759.35050	0.75935	738.018	16.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	118.81760	0.11882	106.75050	0.10675	118.818	16.60	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	701.94780	0.70195	722.12960	0.72213	701.948	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	132.74780	0.13275	119.52960	0.11953	132.748	16.66	0.00	0	2,995.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	640.90700	0.64091	657.74540	0.65775	640.907	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	161.70700	0.16171	145.14540	0.14515	161.707	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	634.51910	0.63452	650.81640	0.65082	634.519	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	165.31910	0.16532	148.21640	0.14822	165.319	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	628.17940	0.62818	644.22110	0.64422	628.179	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	168.97940	0.16898	151.62110	0.15162	168.979	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	603.30140	0.60330	618.32460	0.61832	603.301	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	184.10140	0.18410	165.72460	0.16572	184.101	17.00	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	573.28890	0.57329	587.04130	0.58704	573.289	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	204.08890	0.20409	184.44130	0.18444	204.089	17.14	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	544.47780	0.54448	556.96400	0.55696	544.478	17.28	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	225.27780		0.22528	204.36400	0.20436	225.278	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	516.85370		0.51685	528.09270	0.52809	516.854	17.42	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	247.65370		0.24765	225.49270	0.22549	247.654	17.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	490.40390		0.49040	500.41480	0.50041	490.404	17.56	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	271.20390		0.27120	247.81480	0.24781	271.204	17.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	440.95190		0.44095	448.59130	0.44859	440.952	17.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	321.75190		0.32175	295.99130	0.29599	321.752	17.84	0.00	0	5,345.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	355.86790		0.35587	359.00010	0.35900	355.868	18.44	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	436.66790		0.43667	406.40010	0.40640	436.668	18.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	319.73580		0.31974	321.30690	0.32131	319.736	18.76	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	500.53580		0.50054	468.70690	0.46871	500.536	18.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	312.95700		0.31296	314.23780	0.31424	312.957	18.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	513.75700		0.51376	481.63780	0.48164	513.757	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	287.24590		0.28725	287.44870	0.28745	287.246	19.08	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	568.04590		0.56805	534.84870	0.53485	568.046	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	198.47510		0.19848	195.22090	0.19522	198.475	20.21	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	829.27510		0.82928	792.62090	0.79262	829.275	20.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	188.51560		0.18852	184.98660	0.18499	188.516	20.38	0.00	0	50,957.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	869.31560		0.86932	832.38660	0.83239	869.316	20.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	153.91670		0.15392	149.57580	0.14958	153.917	21.05	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,034.71670		1.03472	996.97580	0.99698	1,034.717	21.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	114.86060		0.11486	109.98480	0.10998	114.861	22.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,295.66060		1.29566	1,257.38480	1.25738	1,295.661	22.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	87.09310		0.08709	82.19570	0.08220	87.093	23.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,567.89310		1.56789	1,529.59570	1.52960	1,567.893	23.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	67.20060		0.06720	62.52730	0.06253	67.201	24.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,848.00060		1.84800	1,809.92730	1.80993	1,848.001	24.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	53.95780		0.05396	47.53430	0.04753	53.958	25.63	0.00	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	2,184.75780		2.18476	2,144.93430	2.14493	2,184.758	25.63		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,819.92710		2.81993	2,853.23840	2.85324	2,819.927	21.96		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.72710		0.00073	0.63840	0.00064	0.727	21.96		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,628.44190		1.62844	1,661.25910	1.66126	1,628.442	17.31		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	9.24190		0.00924	8.65910	0.00866	9.242	17.31		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,434.92750		1.43493	1,467.19670	1.46720	1,434.928	16.92		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	15.72750		0.01573	14.59670	0.01460	15.728	16.92		0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.24770		10.24770	10.27980	10.27980		18.13		2,029,044.60	198	30,550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,392.93540		1.39294	1,416.03360	1.41603	1,392.935	16.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	73.13540		0.07314	64.13360	0.06413	73.135	16.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,349.21640		1.34922	1,371.55980	1.37156	1,349.216	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	79.41640		0.07942	69.65980	0.06966	79.416	16.69		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,305.93330		1.30593	1,327.48350	1.32748	1,305.933	16.63		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	86.13330		0.08613	75.58350	0.07558	86.133	16.63		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,160.59500		1.16059	1,179.11310	1.17911	1,160.595	16.40		0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	112.89500		0.11290	99.31310	0.09931	112.895	16.40		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,417.51460		1.41751	1,441.01440	1.44101	1,417.515	16.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	69.81460		0.06981	61.21440	0.06121	69.815	16.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	810.43750		0.81044	816.40570	0.81641	810.438	16.78		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	252.73750		0.25274	226.60570	0.22661	252.738	16.78		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	804.15370		0.80415	809.84350	0.80984	804.154	16.79		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	256.45370		0.25645	230.04350	0.23004	256.454	16.79		0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,330.02950		1.33003	1,352.02850	1.35203	1,330.030	16.66		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	82.32950		0.08233	72.22850	0.07223	82.330	16.66		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	718.25000		0.71825	720.21270	0.72021	718.250	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	320.55000		0.32055	290.41270	0.29041	320.550	17.10		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	642.53450		0.64253	641.21570	0.64122	642.534	17.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	394.83450		0.39483	361.41570	0.36142	394.834	17.48		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	901.95850		0.90196	911.79750	0.91180	901.959	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	204.25850		0.20426	181.99750	0.18200	204.258	16.64	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	525.35680		0.52536	519.04270	0.51904	525.357	18.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	547.65680		0.54766	509.24270	0.50924	547.657	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	513.71220		0.51371	507.03710	0.50704	513.712	18.26	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	566.01220		0.56601	527.23710	0.52724	566.012	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	745.28540		0.74529	748.40100	0.74840	745.285	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	297.58540		0.29759	268.60100	0.26860	297.585	16.97	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	426.58410		0.42658	417.43170	0.41743	426.584	18.89	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	728.88410		0.72888	687.63170	0.68763	728.884	18.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	308.58270		0.30858	297.31100	0.29731	308.583	20.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,060.88270		1.06088	1,017.51100	1.01751	1,060.883	20.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	596.38280		0.59638	593.05000	0.59305	596.383	17.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	448.68280		0.44868	413.25000	0.41325	448.683	17.74	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	193.13880		0.19314	182.18060	0.18218	193.139	21.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,645.43880		1.64544	1,602.38060	1.60238	1,645.439	21.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	160.32490		0.16032	150.04980	0.15005	160.325	22.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,912.62490		1.91262	1,870.24980	1.87025	1,912.625	22.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	476.79500		0.47679	469.01540	0.46902	476.795	18.51	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	629.09500		0.62910	589.21540	0.58922	629.095	18.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,551.72720		1.55173	1,577.18710	1.57719	1,551.727	16.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	54.02720		0.05403	47.38710	0.04739	54.027	16.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	132.81420		0.13281	123.42270	0.12342	132.814	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,235.11420		2.23511	2,193.62270	2.19362	2,235.114	23.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	243.04730		0.24305	231.55410	0.23155	243.047	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,345.34730		1.34535	1,301.75410	1.30175	1,345.347	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,852.80260		2.85280	2,884.02440	2.88402	2,852.803	19.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	5.10260		0.00510	4.22440	0.00422	5.103	19.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,261.61050		2.26161	2,291.98080	2.29198	2,261.610	18.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	13.91050		0.01391	12.18080	0.01218	13.910	18.27	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.39160		10.39160	10.42020	10.42020		17.76	0.00	0	8,370.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,048.73970		1.04874	1,061.87710	1.06188	1,048.740	16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	257.13970		0.25714	241.67710	0.24168	257.140	16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	955.18440		0.95518	965.45770	0.96546	955.184	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	313.58440		0.31358	295.25770	0.29526	313.584	16.35	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,297.70710		1.29771	1,316.65660	1.31666	1,297.707	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	156.10710		0.15611	146.45660	0.14646	156.107	15.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,055.21390		1.05521	1,068.53680	1.06854	1,055.214	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	253.61390		0.25361	238.33680	0.23834	253.614	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	452.73290		0.45273	448.16120	0.44816	452.733	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,061.13290		1.06113	1,027.96120	1.02796	1,061.133	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,042.29520		1.04230	1,055.24350	1.05524	1,042.295	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	260.69520		0.26070	245.04350	0.24504	260.695	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	985.62460		0.98562	996.86230	0.99686	985.625	16.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	294.02460		0.29402	276.66230	0.27666	294.025	16.28	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	343.58230		0.34358	337.19570	0.33720	343.582	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,451.98230		1.45198	1,416.99570	1.41700	1,451.982	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	607.16490		0.60716	606.32830	0.60633	607.165	17.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	715.56490		0.71556	686.12830	0.68613	715.565	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	555.21190		0.55521	553.03970	0.55304	555.212	18.30	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	813.61190		0.81361	782.83970	0.78284	813.612	18.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	234.68370		0.23468	227.60810	0.22761	234.684	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,093.08370		2.09308	2,057.40810	2.05741	2,093.084	21.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	416.00650		0.41601	410.74970	0.41075	416.007	19.39	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,174.40650		1.17441	1,140.54970	1.14055	1,174.406	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	393.54340		0.39354	387.89760	0.38790	393.543	19.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,251.94340	1.25194	1,217.69760	1.21770	1,251.943	19.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	208.94910	0.20895	201.88920	0.20189	208.949	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,317.34910	2.31735	2,281.68920	2.28169	2,317.349	22.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	301.00080	0.30100	294.22090	0.29422	301.001	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,659.40080	1.65940	1,624.02090	1.62402	1,659.401	20.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	265.06680	0.26507	258.06940	0.25807	265.067	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,873.46680	1.87347	1,837.86940	1.83787	1,873.467	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,705.86750	2.70587	2,734.03870	2.73404	2,705.868	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.26750	0.01427	13.83870	0.01384	14.268	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,222.67010	2.22267	2,249.94550	2.24995	2,222.670	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	31.07010	0.03107	29.74550	0.02975	31.070	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,762.04130	1.76204	1,786.68470	1.78668	1,762.041	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	70.44130	0.07044	66.48470	0.06648	70.441	16.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.52920		10.52920	10.52920	10.55070	10.55070		17.66	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,092.16610	1.09217	1,098.76810	1.09877	1,092.166	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	362.96610	0.36297	348.06810	0.34807	362.966	16.27	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	654.65470	0.65465	650.59760	0.65060	654.655	18.25	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	925.45470	0.92545	899.89760	0.89990	925.455	18.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,209.36060	1.20936	1,218.43230	1.21843	1,209.361	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	290.16060	0.29016	277.73230	0.27773	290.161	16.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	448.27590	0.44828	440.97040	0.44097	448.276	19.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,519.07590	1.51908	1,490.27040	1.49027	1,519.076	19.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,122.08000	1.12208	1,129.33720	1.12934	1,122.080	16.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	342.88000	0.34288	328.63720	0.32864	342.880	16.20	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,222.25310	1.22225	1,231.58270	1.23158	1,222.253	16.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	283.05310	0.28305	270.88270	0.27088	283.053	16.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,215.79360	1.21579	1,224.99440	1.22499	1,215.794	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	286.59360	0.28659	274.29440	0.27429	286.594	16.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future			10.56620		10.56620	10.58870	10.58870		18.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	964.45290		0.96445	959.96420	0.95996	964.453	17.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	698.25290		0.69825	671.26420	0.67126	698.253	17.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	727.69230		0.72769	719.04420	0.71904	727.692	18.73	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,111.49230		1.11149	1,080.34420	1.08034	1,111.492	18.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,152.66900		1.15267	1,154.86430	1.15486	1,152.669	16.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	486.46900		0.48647	466.16430	0.46616	486.469	16.82	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	968.61550		0.96862	964.24620	0.96425	968.616	17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	692.41550		0.69242	665.54620	0.66555	692.416	17.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	960.31190		0.96031	955.69980	0.95570	960.312	17.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	704.11190		0.70411	676.99980	0.67700	704.112	17.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.60070		10.60070	10.62430	10.62430		18.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,202.06290		1.20206	1,199.63850	1.19964	1,202.063	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	601.36290		0.60136	575.33850	0.57534	601.363	17.20	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	814.68980		0.81469	803.36760	0.80337	814.690	18.92	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,213.98980		1.21399	1,179.06760	1.17907	1,213.990	18.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,202.30650		2.20231	2,218.28480	2.21828	2,202.306	16.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	151.60650		0.15161	143.98480	0.14398	151.606	16.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,423.77790		1.42378	1,427.05430	1.42705	1,423.778	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	423.07790		0.42308	402.75430	0.40275	423.078	16.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,688.89290		2.68889	2,708.33530	2.70834	2,688.893	17.46	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	88.19290		0.08819	84.03530	0.08404	88.193	17.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,287.38560		2.28739	2,304.16910	2.30417	2,287.386	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	136.68560		0.13669	129.86910	0.12987	136.686	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,243.89390		2.24389	2,260.32800	2.26033	2,243.894	16.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	143.19390		0.14319	136.02800	0.13603	143.194	16.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.29440		11.29440	11.33290	11.33290		19.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,501.38630		2.50139	2,516.10160	2.51610	2,501.386	17.36	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
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	356.98630		0.35699	333.20160	0.33320	356.986	17.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,466.03770		2.46604	2,480.10070	2.48010	2,466.038	17.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	371.63770		0.37164	347.20070	0.34720	371.638	17.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,431.05880		2.43106	2,444.46200	2.44446	2,431.059	17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	386.65880		0.38666	361.56200	0.36156	386.659	17.41	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.98180		9.98180	10.01680	10.01680		20.80	1,836,651.20	184	419.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	124,186.80710		1.24187	127,688.26070	1.27688	124,186.807	27.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.80710		0.00007	8.26070	0.00008	6.807	27.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	123,187.10140		1.23187	126,688.66220	1.26689	123,187.101	27.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7.10140		0.00007	8.66220	0.00009	7.101	27.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	122,187.40950		1.22187	125,689.08420	1.25689	122,187.409	27.66	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7.40950		0.00007	9.08420	0.00009	7.410	27.66	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.11920		10.11920	10.15260	10.15260		18.12	1,750,621.60	173	828.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	125,458.65760		1.25459	128,601.61790	1.28602	125,458.658	16.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	2,538.65760		0.02539	2,341.61790	0.02342	2,538.658	16.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	124,521.54680		1.24522	127,659.06540	1.27659	124,521.547	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	2,601.54680		0.02602	2,399.06540	0.02399	2,601.547	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	123,585.87530		1.23586	126,717.76590	1.26718	123,585.875	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	2,665.87530		0.02666	2,457.76590	0.02458	2,665.875	16.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	66,694.27180		0.66694	68,593.80050	0.68594	66,694.272	16.71	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	14,774.27180		0.14774	13,333.80050	0.13334	14,774.272	16.71	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	30,305.55480		0.30306	30,391.74820	0.30392	30,305.555	18.92	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	53,385.55480		0.53386	50,131.74820	0.50132	53,385.555	18.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.24770		10.24770	10.27980	10.27980		18.13	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	93,622.27710		0.93622	94,741.45070	0.94741	93,622.277	16.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	18,852.27710		0.18852	16,761.45070	0.16761	18,852.277	16.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	92,930.38150		0.92930	94,022.66030	0.94023	92,930.382	16.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	19,160.38150		0.19160	17,042.66030	0.17043	19,160.381	16.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	94,317.43810		0.94317	95,463.41980	0.95463	94,317.438	16.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	18,547.43810		0.18547	16,483.41980	0.16483	18,547.438	16.58		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.39160		10.39160	10.42020	10.42020		17.76		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	60,716.49070		0.60716	60,632.82910	0.60633	60,716.491	17.97		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	71,556.49070		0.71556	68,612.82910	0.68613	71,556.491	17.97		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	60,353.81420		0.60354	60,260.82560	0.60261	60,353.814	17.99		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	72,193.81420		0.72194	69,240.82560	0.69241	72,193.814	17.99		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	61,081.54990		0.61082	61,007.29140	0.61007	61,081.550	17.95		0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	70,921.54990		0.70922	67,987.29140	0.67987	70,921.550	17.95		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			15.49600		15.49600	15.41610	15.41610		20.99		4,245,904.00	274	19,837.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	3,496.00010		3.49600	3,416.10020	3.41610	3,496.000	35.26		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.00010		0.00000	0.00020	0.00000	0.000	35.26		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	2,496.06060		2.49606	2,416.14230	2.41614	2,496.061	34.78		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	0.06060		0.00006	0.04230	0.00004	0.061	34.78		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,706.45490		1.70645	1,626.25880	1.62626	1,706.455	28.09		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	0.45490		0.00045	0.15880	0.00016	0.455	28.09		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	1,158.31810		1.15832	1,077.89150	1.07789	1,158.318	23.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	2.31810		0.00232	1.79150	0.00179	2.318	23.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	707.96690		0.70797	631.79900	0.63180	707.967	20.11		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	11.96690		0.01197	15.69900	0.01570	11.967	20.11		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,696.46760		1.69647	1,616.26190	1.61626	1,696.468	28.00		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	0.46760		0.00047	0.16190	0.00016	0.468	28.00		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,686.48070		1.68648	1,606.26520	1.60627	1,686.481	27.92		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	0.48070		0.00048	0.16520	0.00017	0.481	27.92		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	302.60380		0.30260	234.52470	0.23452	302.604	20.74		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	106.60380		0.10660	118.42470	0.11842	106.604	20.74		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	1,098.80570		1.09881	1,018.46150	1.01846	1,098.806	22.97		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	2.80570		0.00281	2.36150	0.00236	2.806	22.97		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	852.39140	0.85239	773.38680	0.77339	852.391	20.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	6.39140	0.00639	7.28680	0.00729	6.391	20.89	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.69990	15.69990	15.61620	15.61620		16.61	24,381,944.70	1,553	18,044.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,104.72580	1.10473	1,009.21850	1.00922	1,104.726	15.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	164.82580	0.16483	153.01850	0.15302	164.826	15.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,119.54060	1.11954	1,023.78390	1.02378	1,119.541	15.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	159.64060	0.15964	147.58390	0.14758	159.641	15.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,112.11900	1.11212	1,016.48360	1.01648	1,112.119	15.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	162.21900	0.16222	150.28360	0.15028	162.219	15.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.89210	15.89210	15.80520	15.80520		16.70	18,593,757.00	1,170	1,661.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,300.45930	1.30046	1,186.10970	1.18611	1,300.459	15.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	318.35930	0.31836	290.90970	0.29091	318.359	15.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,314.17410	1.31417	1,199.86140	1.19986	1,314.174	15.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	312.07410	0.31207	284.66140	0.28466	312.074	15.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,307.30800	1.30731	1,192.97400	1.19297	1,307.308	15.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	315.20800	0.31521	287.77400	0.28777	315.208	15.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.10890	16.10890	16.01550	16.01550		16.65	0.00	0	129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,029.43970	2.02944	1,911.50370	1.91150	2,029.440	15.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	230.53970	0.23054	206.00370	0.20600	230.540	15.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,045.18470	2.04518	1,927.86670	1.92787	2,045.185	15.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	226.28470	0.22628	202.36670	0.20237	226.285	15.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,037.30500	2.03731	1,919.68050	1.91968	2,037.305	15.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	228.40500	0.22840	204.18050	0.20418	228.405	15.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.31770	16.31770	16.21150	16.21150		16.70	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,206.85210	1.20685	1,080.11370	1.08011	1,206.852	16.48	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	949.15210	0.94915	928.61370	0.92861	949.152	16.48	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,215.80610	1.21581	1,088.76830	1.08877	1,215.806	16.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	938.10610	0.93811	917.26830	0.91727	938.106	16.46	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 13/06/2014	Foreign Exchange Future	16.05	Call	1,211.32120		1.21132	1,084.43590	1.08444	1,211.321	16.47	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	943.62120		0.94362	922.93590	0.92294	943.621	16.47	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10140		0.10140	0.10090	0.10090		23.53	2,535.00	25	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,140.58400		0.01141	1,090.31960	0.01090	1,140.584	30.68	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.58400		0.00001	0.31960	0.00000	0.584	30.68	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	220.95070		0.00221	175.71420	0.00176	220.951	23.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	80.95070		0.00081	85.71420	0.00086	80.951	23.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	4.34760		0.00004	2.05370	0.00002	4.348	28.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	864.34760		0.00864	912.05370	0.00912	864.348	28.28	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10290		0.10290	0.10230	0.10230		22.70	0.00	0	284.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,357.64470		0.01358	1,298.43420	0.01298	1,357.645	21.85	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	67.64470		0.00068	68.43420	0.00068	67.645	21.85	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	643.98660		0.00644	593.68680	0.00594	643.987	22.70	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	353.98660		0.00354	363.68680	0.00364	353.987	22.70	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	270.15530		0.00270	238.42280	0.00238	270.155	24.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	980.15530		0.00980	1,008.42280	0.01008	980.155	24.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10430		0.10430	0.10360	0.10360		22.12	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,568.20780		0.01568	1,500.24310	0.01500	1,568.208	21.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	138.20780		0.00138	140.24310	0.00140	138.208	21.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	887.12350		0.00887	827.46260	0.00827	887.124	22.12	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	457.12350		0.00457	467.46260	0.00467	457.123	22.12	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	481.15800		0.00481	436.63440	0.00437	481.158	23.74	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,051.15800		0.01051	1,076.63440	0.01077	1,051.158	23.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			13.16930		13.16930	13.11220	13.11220		21.06	737,480.80	56	81,994.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	1,369.56070		1.36956	1,312.38360	1.31238	1,369.561	25.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	0.26070		0.00026	0.18360	0.00018	0.261	25.62	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	674.31750		0.67432	619.13420	0.61913	674.318	19.38	0.00	0	15,971.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	5.01750	0.00502	6.93420	0.00693	5.018	19.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	1,769.37610	1.76938	1,712.25790	1.71226	1,769.376	29.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	0.07610	0.00008	0.05790	0.00006	0.076	29.77	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	1,469.48870	1.46949	1,412.33510	1.41234	1,469.489	26.66	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	0.18870	0.00019	0.13510	0.00014	0.189	26.66	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	446.09490	0.44609	395.59960	0.39560	446.095	20.02	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	26.79490	0.02679	33.39960	0.03340	26.795	20.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	1,070.16290	1.07016	1,013.01200	1.01301	1,070.163	22.90	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	0.86290	0.00086	0.81200	0.00081	0.863	22.90	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	970.62340	0.97062	913.54340	0.91354	970.623	22.02	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	1.32340	0.00132	1.34340	0.00134	1.323	22.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,909.35110	1.90935	1,852.24020	1.85224	1,909.351	31.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	0.05110	0.00005	0.04020	0.00004	0.051	31.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	552.12770	0.55213	498.88530	0.49889	552.128	19.71	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	12.82770	0.01283	16.68530	0.01669	12.828	19.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Call	506.98600	0.50699	454.76740	0.45477	506.986	19.84	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.68	Put	17.68600	0.01769	22.56740	0.02257	17.686	19.84	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,929.34830	1.92935	1,872.23820	1.87224	1,929.348	31.44	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	0.04830	0.00005	0.03820	0.00004	0.048	31.44	0.00	0	17,559.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,919.34970	1.91935	1,862.23920	1.86224	1,919.350	31.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	0.04970	0.00005	0.03920	0.00004	0.050	31.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.35760	13.35760	13.29730	13.29730		17.60	881,601.60	66	41,177.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,391.95610	1.39196	1,327.62640	1.32763	1,391.956	15.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	44.35610	0.04436	40.32640	0.04033	44.356	15.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,187.47260	1.18747	1,122.46580	1.12247	1,187.473	15.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	79.87260	0.07987	75.16580	0.07517	79.873	15.60	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,410.21850	1.41022	1,345.40400	1.34540	1,410.219	15.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	42.61850	0.04262	38.10400	0.03810	42.619	15.25	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
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,400.81000		1.40081	1,336.50330	1.33650	1,400.810	15.21		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	43.21000		0.04321	39.20330	0.03920	43.210	15.21		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	337.59440		0.33759	293.04450	0.29304	337.594	18.50		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	779.99440		0.77999	795.74450	0.79574	779.994	18.50		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,356.84460		1.35684	1,292.36150	1.29236	1,356.845	15.29		0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	49.24460		0.04924	45.06150	0.04506	49.245	15.29		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,313.50850		1.31351	1,248.85160	1.24885	1,313.509	15.37		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	55.90850		0.05591	51.55160	0.05155	55.909	15.37		0.00	0	38,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,830.99560		1.83100	1,767.23120	1.76723	1,830.996	16.79		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	23.39560		0.02340	19.93120	0.01993	23.396	16.79		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,107.05510		1.10706	1,041.98760	1.04199	1,107.055	15.76		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	99.45510		0.09946	94.68760	0.09469	99.455	15.76		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	756.39390		0.75639	694.41980	0.69442	756.394	16.60		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	248.79390		0.24879	247.11980	0.24712	248.794	16.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,074.33640		2.07434	2,011.77180	2.01177	2,074.336	17.67		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	16.73640		0.01674	14.47180	0.01447	16.736	17.67		0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,879.47270		1.87947	1,815.98170	1.81598	1,879.473	16.97		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	21.87270		0.02187	18.68170	0.01868	21.873	16.97		0.00	0	400.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.53490		13.53490	13.47280	13.47280		17.48		0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,367.87390		2.36787	2,305.44810	2.30545	2,367.874	16.32		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	32.97390		0.03297	32.64810	0.03265	32.974	16.32		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,140.91180		2.14091	2,076.65160	2.07665	2,140.912	16.19		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	49.01180		0.04901	46.85160	0.04685	49.012	16.19		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,094.90690		2.09491	2,030.16330	2.03016	2,094.907	16.16		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	53.00690		0.05301	50.36330	0.05036	53.007	16.16		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,184.92260		1.18492	1,112.00010	1.11200	1,184.923	16.13		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	250.02260		0.25002	239.20010	0.23920	250.023	16.13		0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	882.34620		0.88235	813.05440	0.81305	882.346	16.75		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	447.44620		0.44745	440.25440	0.44025	447.446	16.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,049.16680		2.04917	1,983.90080	1.98390	2,049.167	16.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	57.26680		0.05727	54.10080	0.05410	57.267	16.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,254.69040		1.25469	1,182.02660	1.18203	1,254.690	16.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	219.79040		0.21979	209.22660	0.20923	219.790	16.05	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.73510		13.73510	13.66820	13.66820		17.24	0.00	0	210.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,497.27590		1.49728	1,423.54230	1.42354	1,497.276	15.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	272.17590		0.27218	265.34230	0.26534	272.176	15.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,511.19060		1.51119	1,437.49980	1.43750	1,511.191	15.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	266.09060		0.26609	259.29980	0.25930	266.091	15.73	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,504.22410		1.50422	1,430.50980	1.43051	1,504.224	15.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	269.12410		0.26912	262.30980	0.26231	269.124	15.74	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.92660		13.92660	13.85030	13.85030		17.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,012.93480		1.01293	934.50090	0.93450	1,012.935	17.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	896.33480		0.89633	894.20090	0.89420	896.335	17.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,021.22510		1.02123	942.60400	0.94260	1,021.225	17.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	884.62510		0.88463	882.30400	0.88230	884.625	17.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,017.07120		1.01707	938.54350	0.93854	1,017.071	17.08	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	890.47120		0.89047	888.24350	0.88824	890.471	17.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04410		14.04410	13.97530	13.97530		17.78	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,356.61560		1.35662	1,273.82860	1.27383	1,356.616	17.36	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,022.51560		1.02252	1,008.52860	1.00853	1,022.516	17.36	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,365.06560		1.36507	1,282.24070	1.28224	1,365.066	17.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,010.96560		1.01097	996.94070	0.99694	1,010.966	17.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,360.83660		1.36084	1,278.02700	1.27803	1,360.837	17.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,016.73660		1.01674	1,002.72700	1.00273	1,016.737	17.35	0.00	0	0.00
2025	On 01/08/2013	Bond Future			115.98853		115.98853	117.17802	117.17802			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future	117.99	Put	2,001.47000		2.00147	811.98000	0.81198	2,001.470		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	2,011.47000		2.01147	821.98000	0.82198	2,011.470		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	2,021.47000		2.02147	831.98000	0.83198	2,021.470		0.00	0	0.00
2038	On 01/08/2013	Bond Future			109.64666		109.64666	110.24079	110.24079			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	5,343.34000		5.34334	4,749.21000	4.74921	5,343.340		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	5,353.34000		5.35334	4,759.21000	4.75921	5,353.340		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	5,363.34000		5.36334	4,769.21000	4.76921	5,363.340		0.00	0	0.00
2050	On 01/08/2013	Bond Future			115.45435		115.45435	115.41807	115.41807			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	3,535.65000		3.53565	3,571.93000	3.57193	3,535.650		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	3,545.65000		3.54565	3,581.93000	3.58193	3,545.650		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	3,555.65000		3.55565	3,591.93000	3.59193	3,555.650		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			404.78900		404.78900	409.06000	409.06000			0.00	0	75.00
AL37	On 07/11/2013	Index Future			410.50200		410.50200	414.83300	414.83300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			482.17300		482.17300	489.83400	489.83400			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			488.97800		488.97800	496.74700	496.74700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			431.56700		431.56700	437.19900	437.19900			0.00	0	736.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013	Index Future			437.65800		437.65800	443.37000	443.37000				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50930		9.50930	9.53560	9.53560		9.70		14,263,950.00	1,500	12,941.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	749.40520		0.74941	775.70160	0.77570	749.405	18.64		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.10520		0.00011	0.10160	0.00010	0.105	18.64		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	769.39210		0.76939	795.68790	0.79569	769.392	18.89		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.09210		0.00009	0.08790	0.00009	0.092	18.89		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	759.39840		0.75940	785.69450	0.78569	759.398	18.77		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.09840		0.00010	0.09450	0.00009	0.098	18.77		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.57790		9.57790	9.60240	9.60240		9.41		478,895.00	50	8,265.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	364.95960		0.36496	382.99450	0.38299	364.960	9.82		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	87.05960		0.08706	80.59450	0.08059	87.060	9.82		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	38.02980		0.03803	38.30750	0.03831	38.030	11.87		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	760.12980		0.76013	735.90750	0.73591	760.130	11.87		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	707.79150		0.70779	732.04820	0.73205	707.791	11.38		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	29.89150		0.02989	29.64820	0.02965	29.892	11.38		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	698.25040		0.69825	722.46710	0.72247	698.250	11.30		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	30.35040		0.03035	30.06710	0.03007	30.350	11.30		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,093.89010		1.09389	1,118.27720	1.11828	1,093.890	14.18		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.99010		0.01599	15.87720	0.01588	15.990	14.18		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	803.72730		0.80373	828.32400	0.82832	803.727	12.16		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.82730		0.02583	25.92400	0.02592	25.827	12.16		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	717.34210		0.71734	741.63760	0.74164	717.342	11.46		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	29.44210		0.02944	29.23760	0.02924	29.442	11.46		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.64510		9.64510	9.66790	9.66790		10.08		2,459,500.50	255	1,909.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	360.80680		0.36081	374.63880	0.37464	360.807	9.82		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	195.70680		0.19571	186.73880	0.18674	195.707	9.82		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	48.46740		0.04847	48.62630	0.04863	48.467	11.17		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,003.36740		1.00337	980.72630	0.98073	1,003.367	11.17		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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	371.77050		0.37177	385.80720	0.38581	371.771	9.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	186.67050		0.18667	177.90720	0.17791	186.670	9.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	366.25910		0.36626	380.19210	0.38019	366.259	9.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	191.15910		0.19116	182.29210	0.18229	191.159	9.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	468.42770		0.46843	484.10710	0.48411	468.428	9.55	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	123.32770		0.12333	116.20710	0.11621	123.328	9.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	300.12530		0.30013	312.77880	0.31278	300.125	10.00	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	255.02530		0.25503	244.87880	0.24488	255.025	10.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	92.14230		0.09214	96.04470	0.09604	92.142	11.08	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	747.04230		0.74704	728.14470	0.72814	747.042	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,373.27810		1.37328	1,396.35450	1.39635	1,373.278	14.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	28.17810		0.02818	28.45450	0.02845	28.178	14.11	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,086.68300		1.08668	1,109.97060	1.10997	1,086.683	12.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	41.58300		0.04158	42.07060	0.04207	41.583	12.66	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.72360		9.72360	9.74310	9.74310		10.83	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	475.59320		0.47559	487.92350	0.48792	475.593	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	261.99320		0.26199	254.82350	0.25482	261.993	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	486.42980		0.48643	498.90770	0.49891	486.430	10.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	252.82980		0.25283	245.80770	0.24581	252.830	10.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	480.98820		0.48099	493.39230	0.49339	480.988	10.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	257.38820		0.25739	250.29230	0.25029	257.388	10.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79940		9.79940	9.81110	9.81110		11.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	402.75860		0.40276	408.51610	0.40852	402.759	11.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	513.35860		0.51336	507.41610	0.50742	513.359	11.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	410.35490		0.41035	416.20620	0.41621	410.355	11.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	500.95490		0.50095	495.10620	0.49511	500.955	11.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	406.53770		0.40654	412.34600	0.41235	406.538	11.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	507.13770		0.50714	501.24600	0.50125	507.138	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.14360		10.14360	10.16470	10.16470		12.67		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,992.30200		2.99230	3,007.29850	3.00730	2,992.302	16.19		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.70200		0.09870	92.59850	0.09260	98.702	16.19		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,943.51780		2.94352	2,958.39530	2.95840	2,943.518	15.99		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	99.91780		0.09992	93.69530	0.09370	99.918	15.99		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,894.73790		2.89474	2,909.49200	2.90949	2,894.738	15.78		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	101.13790		0.10114	94.79200	0.09479	101.138	15.78		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.67060		9.67060	9.66150	9.66150		18.64		0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	731.53940		0.73154	722.66360	0.72266	731.539	22.46		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.93940		0.00094	1.16360	0.00116	0.939	22.46		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	721.60080		0.72160	712.73050	0.71273	721.601	22.35		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	1.00080		0.00100	1.23050	0.00123	1.001	22.35		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	711.66620		0.71167	702.80150	0.70280	711.666	22.24		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	1.06620		0.00107	1.30150	0.00130	1.066	22.24		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.78140		9.78140	9.77100	9.77100		15.44		244,535.00	25	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	763.11420		0.76311	747.65900	0.74766	763.114	15.00		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	71.71420		0.07171	66.65900	0.06666	71.714	15.00		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	754.98890		0.75499	739.44790	0.73945	754.989	15.00		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	73.58890		0.07359	68.44790	0.06845	73.589	15.00		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	746.89930		0.74690	731.27500	0.73127	746.899	14.99		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	75.49930		0.07550	70.27500	0.07027	75.499	14.99		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.88530		9.88530	9.87320	9.87320		15.66		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	421.96490		0.42196	395.92920	0.39593	421.965	15.74		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	476.66490		0.47666	462.72920	0.46273	476.665	15.74		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	417.93390		0.41793	391.93200	0.39193	417.934	15.76		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	482.63390		0.48263	468.73200	0.46873	482.634	15.76		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	413.93510		0.41394	387.97130	0.38797	413.935	15.78		0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	488.63510		0.48864	474.77130	0.47477	488.635	15.78		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
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	61.75850		61.75850	74.81210	74.81210			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future	65,691.91670		65,691.91670	73,150.19200	73,150.19200			0.00	0	0.00
CF CANDO CADF	On 14/06/2013	Can-Do Future	87,047.44130		87,047.44130	76,418.85730	76,418.85730			0.00	0	0.00
CF CANDO CADG	On 14/06/2013	Can-Do Future	61.75850		61.75850	74.81210	74.81210			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future	231.47840		231.47840	-263.12440	-263.12440			0.00	0	2,500.00
CF CANDO CADM	On 14/06/2013	Can-Do Future	489.03850		489.03850	491.72750	491.72750			0.00	0	2,500.00
CF CANDO CADP	On 13/12/2013	Can-Do Future	200.13480		200.13480	-218.28980	-218.28980			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future	431.49290		431.49290	446.87530	446.87530			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future	637.83270		637.83270	648.07920	648.07920			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future	348.54810		348.54810	301.68330	301.68330			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future	73.24960		73.24960	77.37730	77.37730			0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future	2,821.86000		2,821.86000	2,900.29000	2,900.29000			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	2,853.59000		2,853.59000	2,857.42000	2,857.42000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CAEA	On 14/06/2013	Can-Do Future			1,698.27660		1,698.27660	1,836.69480	1,836.69480				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			2,692.92900		2,692.92900	2,777.09680	2,777.09680				0.00	0	10.00
CF CANDO CAEC	On 14/06/2013	Can-Do Future			66.78030		66.78030	72.53540	72.53540				0.00	0	5,000.00
CF CANDO CAED	On 14/06/2013	Can-Do Future			51.74140		51.74140	56.96200	56.96200				0.00	0	5,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.67430		10.67430	10.61720	10.61720		21.90		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	1,134.84030		1.13484	1,077.38800	1.07739	1,134.840	28.68		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.54030		0.00054	0.18800	0.00019	0.540	28.68		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	1,124.86390		1.12486	1,067.39510	1.06740	1,124.864	28.56		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.56390		0.00056	0.19510	0.00020	0.564	28.56		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	1,114.88860		1.11489	1,057.40950	1.05741	1,114.889	28.45		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.58860		0.00059	0.20950	0.00021	0.589	28.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.83170		10.83170	10.77150	10.77150		18.34		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,057.23640		1.05724	984.71790	0.98472	1,057.236	16.82		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	65.53640		0.06554	53.21790	0.05322	65.536	16.82		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,048.88060		1.04888	976.25040	0.97625	1,048.881	16.83		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	67.18060		0.06718	54.75040	0.05475	67.181	16.83		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,040.55390		1.04055	967.81550	0.96782	1,040.554	16.84		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	68.85390		0.06885	56.31550	0.05632	68.854	16.84		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.98120		10.98120	10.91820	10.91820		17.92		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	653.60380		0.65360	569.00310	0.56900	653.604	17.65		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	462.40380		0.46240	440.80310	0.44080	462.404	17.65		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	648.83430		0.64883	564.38360	0.56438	648.834	17.67		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	467.63430		0.46763	446.18360	0.44618	467.634	17.67		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	644.09510		0.64410	559.79730	0.55980	644.095	17.69		0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	472.89510		0.47290	451.59730	0.45160	472.895	17.69		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future			1.62690		1.62690	1.63410	1.63410		20.56	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	1,370.50850		0.13705	1,441.95200	0.14420	1,370.509	24.66	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	1.50850		0.00015	0.95200	0.00010	1.508	24.66	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	1,271.05240		0.12711	1,342.77640	0.13428	1,271.052	23.90	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	2.05240		0.00021	1.77640	0.00018	2.052	23.90	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	1,171.52330		0.11715	1,243.20660	0.12432	1,171.523	22.81	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	2.52330		0.00025	2.20660	0.00022	2.523	22.81	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64020		1.64020	1.64660	1.64660		17.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,594.79410		0.15948	1,647.55480	0.16476	1,594.794	16.47	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	92.79410		0.00928	81.55480	0.00816	92.794	16.47	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,507.52300		0.15075	1,558.68360	0.15587	1,507.523	16.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	105.52300		0.01055	92.68360	0.00927	105.523	16.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,425.33850		0.14253	1,474.58770	0.14746	1,425.339	16.37	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	123.33850		0.01233	108.58770	0.01086	123.339	16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65310		1.65310	1.65960	1.65960		17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	845.51690		0.08455	844.38440	0.08444	845.517	17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	814.51690		0.08145	748.38440	0.07484	814.517	17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	804.14110		0.08041	801.40770	0.08014	804.141	17.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	873.14110		0.08731	805.40770	0.08054	873.141	17.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	764.66000		0.07647	760.43150	0.07604	764.660	17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	933.66000		0.09337	864.43150	0.08644	933.660	17.71	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	516.64090		0.51664	517.88000	0.51788	516.641	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	340.94090		0.34094	342.18000	0.34218	340.941	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	511.52570		0.51153	512.76830	0.51277	511.526	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	345.82570		0.34583	347.06830	0.34707	345.826	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	521.79830		0.52180	523.03390	0.52303	521.798	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	336.09830		0.33610	337.33390	0.33733	336.098	13.03	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
DAUS	On 20/06/2013	Any day expiry			9.99010		9.99010	10.02580	10.02580		19.87	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	684.59410		0.68459	719.58400	0.71958	684.594	19.37	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	4.49410		0.00449	3.78400	0.00378	4.494	19.37	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	991.14410		0.99114	1,026.78470	1.02678	991.144	22.01	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	1.04410		0.00104	0.98470	0.00098	1.044	22.01	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	704.18520		0.70419	739.26040	0.73926	704.185	19.54	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	4.08520		0.00409	3.46040	0.00346	4.085	19.54	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	694.38470		0.69438	729.41840	0.72942	694.385	19.45	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	4.28470		0.00428	3.61840	0.00362	4.285	19.45	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.99160		9.99160	10.02730	10.02730		19.90	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	992.79370		0.99279	1,028.39540	1.02840	992.794	21.64	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	1.19370		0.00119	1.09540	0.00110	1.194	21.64	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	982.85170		0.98285	1,018.44420	1.01844	982.852	21.57	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	1.25170		0.00125	1.14420	0.00114	1.252	21.57	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	1,002.73560		1.00274	1,038.34130	1.03834	1,002.736	21.71	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	1.13560		0.00114	1.04130	0.00104	1.136	21.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.99930		9.99930	10.03480	10.03480		19.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	961.57460		0.96157	996.64670	0.99665	961.575	19.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	2.27460		0.00227	1.84670	0.00185	2.275	19.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	659.35760		0.65936	693.25680	0.69326	659.358	18.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	10.05760		0.01006	8.45680	0.00846	10.058	18.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Call	1,699.36810		1.69937	1,734.84900	1.73485	1,699.368	24.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.30	Put	0.06810		0.00007	0.04900	0.00005	0.068	24.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Call	1,599.40980		1.59941	1,634.88070	1.63488	1,599.410	23.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.40	Put	0.10980		0.00011	0.08070	0.00008	0.110	23.58	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.70	Call	358.03260		0.35803	382.82020	0.38282	358.033	18.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.70	Put	58.73260		0.05873	48.02020	0.04802	58.733	18.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	951.69010		0.95169	986.73700	0.98674	951.690	19.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.05	Put	2.39010		0.00239	1.93700	0.00194	2.390	19.71		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	941.81120		0.94181	976.83790	0.97684	941.811	19.66		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	2.51120		0.00251	2.03790	0.00204	2.511	19.66		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.85	Call	259.22580		0.25923	277.87450	0.27787	259.226	18.83		0.00	0	22,500.00
DAUS	On 26/06/2013	Any day expiry	9.85	Put	109.92580		0.10993	93.07450	0.09307	109.926	18.83		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	510.34840		0.51035	542.46190	0.54246	510.348	17.44		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	21.04840		0.02105	17.66190	0.01766	21.048	17.44		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	434.81080		0.43481	463.12870	0.46313	434.811	17.81		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	35.51080		0.03551	28.32870	0.02833	35.511	17.81		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,899.32620		1.89933	1,934.81800	1.93482	1,899.326	25.39		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.02620		0.00003	0.01800	0.00002	0.026	25.39		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,799.34230		1.79934	1,834.82970	1.83483	1,799.342	24.79		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.04230		0.00004	0.02970	0.00003	0.042	24.79		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,749.35370		1.74935	1,784.83820	1.78484	1,749.354	24.49		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.05370		0.00005	0.03820	0.00004	0.054	24.49		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			10.03820		10.03820	10.07290	10.07290		18.82		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	845.54780		0.84555	877.11390	0.87711	845.548	16.43		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	17.34780		0.01735	14.21390	0.01421	17.348	16.43		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	388.87780		0.38888	403.97970	0.40398	388.878	17.95		0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	150.67780		0.15068	131.07970	0.13108	150.678	17.95		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Call	1,739.09230		1.73909	1,773.64210	1.77364	1,739.092	20.40		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	8.30	Put	0.89230		0.00089	0.74210	0.00074	0.892	20.40		0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	863.95570		0.86396	895.80890	0.89581	863.956	16.39		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	15.75570		0.01576	12.90890	0.01291	15.756	16.39		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	854.73680		0.85474	886.44860	0.88645	854.737	16.41		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	16.53680		0.01654	13.54860	0.01355	16.537	16.41		0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			10.04400		10.04400	10.07870	10.07870		18.86		0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.40	Call	1,645.68320		1.64568	1,680.11070	1.68011	1,645.683	19.88		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.40	Put	1.68320		0.00168	1.41070	0.00141	1.683	19.88	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	1,013.39750		1.01340	1,046.55850	1.04656	1,013.398	16.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	9.39750		0.00940	7.85850	0.00786	9.398	16.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	994.17270		0.99417	1,027.20050	1.02720	994.173	16.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	10.17270		0.01017	8.50050	0.00850	10.173	16.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	731.36160		0.73136	759.83770	0.75984	731.362	16.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	37.36160		0.03736	31.13770	0.03114	37.362	16.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Call	1,745.29680		1.74530	1,779.78850	1.77979	1,745.297	20.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.30	Put	1.29680		0.00130	1.08850	0.00109	1.297	20.44	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	533.47290		0.53347	554.88290	0.55488	533.473	17.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	89.47290		0.08947	76.18290	0.07618	89.473	17.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Call	465.42960		0.46543	483.53840	0.48354	465.430	17.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.70	Put	121.42960		0.12143	104.83840	0.10484	121.430	17.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	1,003.66100		1.00366	1,036.77980	1.03678	1,003.661	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	9.66100		0.00966	8.07980	0.00808	9.661	16.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,795.13900		1.79514	1,829.65690	1.82966	1,795.139	20.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	1.13900		0.00114	0.95690	0.00096	1.139	20.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.85	Call	375.19640		0.37520	388.22870	0.38823	375.196	18.19	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.85	Put	181.19640		0.18120	159.52870	0.15953	181.196	18.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	600.49830		0.60050	624.72160	0.62472	600.498	17.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	66.49830		0.06650	56.02160	0.05602	66.498	17.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,944.77330		1.94477	1,979.35150	1.97935	1,944.773	21.56	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	0.77330		0.00077	0.65150	0.00065	0.773	21.56	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,845.00070		1.84500	1,879.54150	1.87954	1,845.001	21.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	1.00070		0.00100	0.84150	0.00084	1.001	21.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			10.05130		10.05130	10.08590	10.08590		18.73	0.00	0	50,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	966.27690		0.96628	998.28070	0.99828	966.277	16.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	14.97690		0.01498	12.38070	0.01238	14.977	16.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.11	Call	956.98500	0.95698	988.86820	0.98887	956.985	16.30	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Put	15.68500	0.01569	12.96820	0.01297	15.685	16.30	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Call	975.59460	0.97559	1,007.94350	1.00794	975.595	16.27	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Put	14.29460	0.01429	12.04350	0.01204	14.295	16.27	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			10.08890	10.08890	10.12270	10.12270		18.18	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	845.20380	0.84520	872.42340	0.87242	845.204	16.41	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	56.30380	0.05630	49.72340	0.04972	56.304	16.41	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Call	615.79960	0.61580	635.12810	0.63513	615.800	16.89	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.60	Put	126.89960	0.12690	112.42810	0.11243	126.900	16.89	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	895.71130	0.89571	923.98610	0.92399	895.711	16.33	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	46.81130	0.04681	41.28610	0.04129	46.811	16.33	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	853.52970	0.85353	880.93320	0.88093	853.530	16.40	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	54.62970	0.05463	48.23320	0.04823	54.630	16.40	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	468.36460	0.46836	481.33320	0.48133	468.365	17.58	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	219.46460	0.21946	198.63320	0.19863	219.465	17.58	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	836.91440	0.83691	863.94830	0.86395	836.914	16.43	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	58.01440	0.05801	51.24830	0.05125	58.014	16.43	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Call	679.64770	0.67965	702.37940	0.70238	679.648	16.69	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Put	100.74770	0.10075	89.67940	0.08968	100.748	16.69	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,842.48500	1.84249	1,875.87280	1.87587	1,842.485	19.08	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.25	Put	3.58500	0.00359	3.17280	0.00317	3.585	19.08	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.30	Call	1,792.95670	1.79296	1,826.30680	1.82631	1,792.957	18.89	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.30	Put	4.05670	0.00406	3.60680	0.00361	4.057	18.89	0.00	0	7,500.00	
DAUS	On 26/08/2013	Any day expiry	9.70	Call	550.69940	0.55070	567.38160	0.56738	550.699	17.18	0.00	0	7,500.00	
DAUS	On 26/08/2013	Any day expiry	9.70	Put	161.79940	0.16180	144.68160	0.14468	161.799	17.18	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,892.06680	1.89207	1,925.48930	1.92549	1,892.067	19.27	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	8.20	Put	3.16680	0.00317	2.78930	0.00279	3.167	19.27	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			10.12940	10.12940	10.16270	10.16270		18.09	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	908.36320		0.90836	932.83380	0.93283	908.363	16.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	78.96320		0.07896	70.13380	0.07013	78.963	16.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	900.34090		0.90034	924.61870	0.92462	900.341	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	80.94090		0.08094	71.91870	0.07192	80.941	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	518.76140		0.51876	528.13440	0.52813	518.761	17.48	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	269.36140		0.26936	245.43440	0.24543	269.361	17.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	924.51310		0.92451	949.36160	0.94936	924.513	16.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	75.11310		0.07511	66.66160	0.06666	75.113	16.37	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	916.42070		0.91642	941.08200	0.94108	916.421	16.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	77.02070		0.07702	68.38200	0.06838	77.021	16.38	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			10.13380	10.13380		10.16700	10.16700		18.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	955.74650		0.95575	980.92000	0.98092	955.746	16.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	71.94650		0.07195	63.92000	0.06392	71.946	16.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	947.59590		0.94760	972.56790	0.97257	947.596	16.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	73.79590		0.07380	65.56790	0.06557	73.796	16.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	692.60670		0.69261	709.34070	0.70934	692.607	16.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	158.80670		0.15881	142.34070	0.14234	158.807	16.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.70	Call	628.11220		0.62811	642.13180	0.64213	628.112	16.97	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.70	Put	194.31220		0.19431	175.13180	0.17513	194.312	16.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	963.93100		0.96393	989.30330	0.98930	963.931	16.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	70.13100		0.07013	62.30330	0.06230	70.131	16.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,889.00840		1.88901	1,921.88140	1.92188	1,889.008	17.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	5.20840		0.00521	4.88140	0.00488	5.208	17.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Call	1,839.85680		1.83986	1,872.64230	1.87264	1,839.857	17.35	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.30	Put	6.05680		0.00606	5.64230	0.00564	6.057	17.35	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	755.68550		0.75569	774.82590	0.77483	755.686	16.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	131.88550		0.13189	117.82590	0.11783	131.885	16.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,938.26800		1.93827	1,971.21460	1.97121	1,938.268	17.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.20	Put	4.46800		0.00447	4.21460	0.00421	4.468	17.48	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			10.17170		10.17170	10.20460	10.20460		18.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	496.51210		0.49651	497.56250	0.49756	496.512	17.89	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	394.81210		0.39481	362.96250	0.36296	394.812	17.89	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	896.09300		0.89609	914.56710	0.91457	896.093	16.53	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	124.39300		0.12439	109.96710	0.10997	124.393	16.53	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	888.61930		0.88862	906.86800	0.90687	888.619	16.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	126.91930		0.12692	112.26800	0.11227	126.919	16.54	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	844.52170		0.84452	861.39760	0.86140	844.522	16.59	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	142.82170		0.14282	126.79760	0.12680	142.822	16.59	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	903.60350		0.90360	922.29990	0.92230	903.604	16.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	121.90350		0.12190	107.69990	0.10770	121.904	16.52	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry			10.17610		10.17610	10.20890	10.20890		18.12	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	10.10	Call	490.89090		0.49089	490.83990	0.49084	490.891	17.98	0.00	0	6,000.00
DAUS	On 25/10/2013	Any day expiry	10.10	Put	414.79090		0.41479	381.93990	0.38194	414.791	17.98	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Call	830.42080		0.83042	846.05870	0.84606	830.421	16.65	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.50	Put	154.32080		0.15432	137.15870	0.13716	154.321	16.65	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Call	823.31790		0.82332	838.72240	0.83872	823.318	16.66	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.51	Put	157.21790		0.15722	139.82240	0.13982	157.218	16.66	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Call	795.27780		0.79528	809.73360	0.80973	795.278	16.70	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.55	Put	169.17780		0.16918	150.83360	0.15083	169.178	16.70	0.00	0	3,000.00
DAUS	On 25/10/2013	Any day expiry	9.49	Call	837.55800		0.83756	853.43040	0.85343	837.558	16.64	0.00	0	0.00
DAUS	On 25/10/2013	Any day expiry	9.49	Put	151.45800		0.15146	134.53040	0.13453	151.458	16.64	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			10.18050		10.18050	10.21320	10.21320		18.07	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	879.75710		0.87976	896.48800	0.89649	879.757	16.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	139.25710		0.13926	123.28800	0.12329	139.257	16.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	872.44570		0.87245	888.94620	0.88895	872.446	16.57	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	141.94570		0.14195	125.74620	0.12575	141.946	16.57	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 28/10/2013	Any day expiry	9.60	Call	767.07830		0.76708	780.03470	0.78003	767.078	16.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	186.57830		0.18658	166.83470	0.16683	186.578	16.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Call	1,892.56660		1.89257	1,923.96550	1.92397	1,892.567	17.41	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.30	Put	12.06660		0.01207	10.76550	0.01077	12.067	17.41	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	887.10360		0.88710	904.06390	0.90406	887.104	16.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	136.60360		0.13660	120.86390	0.12086	136.604	16.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.70	Call	703.41740		0.70342	711.98670	0.71199	703.417	16.88	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.70	Put	222.91740		0.22292	198.78670	0.19879	222.917	16.88	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,941.16100		1.94116	1,972.72860	1.97273	1,941.161	17.47	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	10.66100		0.01066	9.52860	0.00953	10.661	17.47	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			10.22420		10.22420	10.25650	10.25650		18.11	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	938.40620		0.93841	951.35330	0.95135	938.406	16.59	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	164.20620		0.16421	144.85330	0.14485	164.206	16.59	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.70	Call	769.64770		0.76965	776.67660	0.77668	769.648	16.81	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.70	Put	245.44770		0.24545	220.17660	0.22018	245.448	16.81	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Call	1,944.09770		1.94410	1,973.97380	1.97397	1,944.098	17.64	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	8.30	Put	19.89770		0.01990	17.47380	0.01747	19.898	17.64	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	952.81390		0.95281	966.22420	0.96622	952.814	16.57	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	158.61390		0.15861	139.72420	0.13972	158.614	16.57	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	945.59370		0.94559	958.77270	0.95877	945.594	16.58	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	161.39370		0.16139	142.27270	0.14227	161.394	16.58	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			10.26300		10.26300	10.29470	10.29470		18.01	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	880.97990		0.88098	890.63530	0.89064	880.980	16.59	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	227.97990		0.22798	205.93530	0.20594	227.980	16.59	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	894.17760		0.89418	904.30590	0.90431	894.178	16.57	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	221.17760		0.22118	199.60590	0.19961	221.178	16.57	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	887.56230		0.88756	897.45440	0.89745	887.562	16.58	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	224.56230		0.22456	202.75440	0.20275	224.562	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry			10.36520		10.36520	10.39450	10.39450		17.75	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	1,394.69930		1.39470	1,416.77380	1.41677	1,394.699	16.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	119.49930		0.11950	112.27380	0.11227	119.499	16.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	1,386.41860		1.38642	1,408.38920	1.40839	1,386.419	16.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	121.21860		0.12122	113.88920	0.11389	121.219	16.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	1,378.15710		1.37816	1,400.02490	1.40002	1,378.157	15.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	122.95710		0.12296	115.52490	0.11552	122.957	15.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			10.39490		10.39490	10.42330	10.42330		17.75	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	1,431.31390		1.43131	1,452.15830	1.45216	1,431.314	15.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	126.41390		0.12641	118.85830	0.11886	126.414	15.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	1,423.07590		1.42308	1,443.80670	1.44381	1,423.076	15.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	128.17590		0.12818	120.50670	0.12051	128.176	15.99	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	1,414.85680		1.41486	1,435.47320	1.43547	1,414.857	15.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	129.95680		0.12996	122.17320	0.12217	129.957	15.98	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry			10.50400		10.50400	10.52760	10.52760		17.66	0.00	0	10,150.00
DAUS	On 26/05/2014	Any day expiry	9.96	Call	967.86360		0.96786	973.49660	0.97350	967.864	16.45	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.96	Put	423.86360		0.42386	405.89660	0.40590	423.864	16.45	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Call	978.85590		0.97886	984.82280	0.98482	978.856	16.43	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.94	Put	414.85590		0.41486	397.22280	0.39722	414.856	16.43	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Call	973.34450		0.97334	979.14640	0.97915	973.344	16.44	0.00	0	0.00
DAUS	On 26/05/2014	Any day expiry	9.95	Put	419.34450		0.41934	401.54640	0.40155	419.344	16.44	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future			113.58146		113.58146	113.54633	113.54633				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	1,418.54000		1.41854	1,453.67000	1.45367	1,418.540			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	1,428.54000		1.42854	1,463.67000	1.46367	1,428.540			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	1,408.54000		1.40854	1,443.67000	1.44367	1,408.540			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			9.32966		86.44346	9.13198	88.01643				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,648.74000		2.64874	1,075.77000	1.07577	2,648.740			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,392.13000		75.39213	76,965.10000	76.96510	75,392.130			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			9.44604		83.88216	9.24154	85.47734				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,882.08000		7.88208	6,286.90000	6.28690	7,882.080			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,793.80000		7.79380	6,198.62000	6.19862	7,793.800			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,705.65000		7.70565	6,110.47000	6.11047	7,705.650			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			430.95400		430.95400	436.57000	436.57000				0.00	0	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Put	150,360.00000		15.03600	94,200.00000	9.42000	150,360.000		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	150,460.00000		15.04600	94,300.00000	9.43000	150,460.000		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	150,560.00000		15.05600	94,400.00000	9.44000	150,560.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.03600		437.03600	442.73200	442.73200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	89,540.00000		8.95400	32,580.00000	3.25800	89,540.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	89,640.00000		8.96400	32,680.00000	3.26800	89,640.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	89,740.00000		8.97400	32,780.00000	3.27800	89,740.000		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			204.51500		204.51500	204.94100	204.94100			0.00	0	1,050.00
IGOV	On 07/11/2013	Index Future			207.42900		207.42900	207.86100	207.86100			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			558.86600		558.86600	558.86600	558.86600			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.22000		94.78000	5.20000	94.80000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.31000		94.69000	5.25000	94.75000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.38000		94.62000	5.30000	94.70000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.48000		94.52000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.62000		94.38000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.69000		94.31000	5.48000	94.52000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.94000		94.06000	5.63000	94.37000				0.00	400	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.15000		93.85000	5.83000	94.17000				0.00	1,000	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.43000		93.57000	6.03000	93.97000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.70000		93.30000	6.26000	93.74000				0.00	1,000	1,000.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.00000		93.00000	6.54000	93.46000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.95540		7.95540	7.96770	7.96770		19.88		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	616.76140		0.61676	628.96880	0.62897	616.761	24.71		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	1.36140		0.00136	1.26880	0.00127	1.361	24.71		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	606.82410		0.60682	619.06850	0.61907	606.824	24.50		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	1.42410		0.00142	1.36850	0.00137	1.424	24.50		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	596.89030		0.59689	609.15980	0.60916	596.890	24.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	1.49030		0.00149	1.45980	0.00146	1.490	24.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.02720		8.02720	8.03790	8.03790		12.39		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	494.90040		0.49490	501.43800	0.50144	494.900	12.56		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	57.70040		0.05770	53.53800	0.05354	57.700	12.56		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	486.81600		0.48682	493.28700	0.49329	486.816	12.55		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
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	59.61600		0.05962	55.38700	0.05539	59.616	12.55	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	478.94250		0.47894	485.18830	0.48519	478.943	12.54	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	61.74250		0.06174	57.28830	0.05729	61.743	12.54	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.07990		8.07990	8.08950	8.08950		14.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	299.11770		0.29912	292.87150	0.29287	299.118	14.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	369.21770		0.36922	353.37150	0.35337	369.218	14.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	295.12340		0.29512	288.72280	0.28872	295.123	14.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	375.22340		0.37522	359.22280	0.35922	375.223	14.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	303.15890		0.30316	297.06870	0.29707	303.159	14.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	363.25890		0.36326	347.56870	0.34757	363.259	14.24	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.50481		104.99275	7.24459	106.78558			0.00	0	9,415.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	315.76000	0.31576	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,477.07000		1.47707	0.00000	0.00000	1,477.070		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	385.13000	0.38513	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,407.70000		1.40770	0.00000	0.00000	1,407.700		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	454.44000	0.45444	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,338.39000		1.33839	0.00000	0.00000	1,338.390		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.59606		102.55885	7.32486	104.37695			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	7,683.28000		7.68328	5,865.18000	5.86518	7,683.280		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	7,610.55000		7.61055	5,792.45000	5.79245	7,610.550		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	7,537.87000		7.53787	5,719.77000	5.71977	7,537.870		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.18037		119.53116	5.95928	120.00322		1.84	103,992,109.20	870	9,050.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,075.53000		90.07553	90,547.59000	90.54759	90,075.530	1.97	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	1.97	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
R157	On 07/11/2013	Bond Future			6.32907	114.41179	6.07131	114.89054		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	117.00000	0.11700	218.40000	0.21840	117.000	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,497.03000	1.49703	1,119.68000	1.11968	1,497.030	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	120.20000	0.12020	223.53000	0.22353	120.200	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,481.41000	1.48141	1,105.99000	1.10599	1,481.410	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	123.47000	0.12347	228.75000	0.22875	123.470	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,465.86000	1.46586	1,092.39000	1.09239	1,465.860	1.86	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.49624	115.95127	6.19250	116.43654		1.64	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	168.28000	0.16828	287.53000	0.28753	168.280	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,511.37000	1.51137	1,145.35000	1.14535	1,511.370	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	161.60000	0.16160	277.61000	0.27761	161.600	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,537.08000	1.53708	1,167.82000	1.16782	1,537.080	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	164.92000	0.16492	282.54000	0.28254	164.920	1.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,524.20000	1.52420	1,156.55000	1.15655	1,524.200	1.63	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.70313	110.71238	6.33733	111.20424		1.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	71.55000	0.07155	135.99000	0.13599	71.550	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,099.21000	2.09921	1,671.79000	1.67179	2,099.210	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	68.94000	0.06894	131.59000	0.13159	68.940	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,124.12000	2.12412	1,694.91000	1.69491	2,124.120	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	70.24000	0.07024	133.77000	0.13377	70.240	1.46	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,111.66000	2.11166	1,683.33000	1.68333	2,111.660	1.46	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.84984	123.00599	7.64692	124.93582		11.45	61,502,995.00	500	62,293.00
R186	On 01/08/2013	Bond Future	7.20	Call	363.57000	0.36357	720.27000	0.72027	363.570	11.36	0.00	0	6,800.00

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	7.20	Put	6,696.90000		6.69690	5,123.77000	5.12377	6,696.900	11.36	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	432.72000		0.43272	836.46000	0.83646	432.720	11.37	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,262.67000		6.26267	4,736.58000	4.73658	6,262.670	11.37	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	943.29000		0.94329	1,626.65000	1.62665	943.290	11.45	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,297.15000		4.29715	3,050.68000	3.05068	4,297.150	11.45	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,733.58000		113.73358	115,663.41000	115.66341	113,733.580	12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	169.40000		0.16940	372.47000	0.37247	169.400	11.30	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,544.00000		8.54400	6,817.24000	6.81724	8,544.000	11.30	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.50	Call	14.64000		0.01464	43.66000	0.04366	14.640	11.14	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,692.91000		13.69291	11,792.10000	11.79210	13,692.910	11.14	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	55.11000		0.05511	140.07000	0.14007	55.110	11.22	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,045.07000		11.04507	9,200.20000	9.20020	11,045.070	11.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	70.07000		0.07007	172.79000	0.17279	70.070	11.24	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,531.19000		10.53119	8,704.08000	8.70408	10,531.190	11.24	0.00	0	100.00
R186	On 07/11/2013	Bond Future			7.93932		124.74199	7.72875	126.69912		11.68	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,409.14000		8.40914	10,004.12000	10.00412	8,409.140	12.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,269.72000		1.26972	907.57000	0.90757	1,269.720	12.19	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,831.55000		4.83155	6,073.03000	6.07303	4,831.550	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,006.73000		3.00673	2,291.08000	2.29108	3,006.730	12.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,883.61000		4.88361	6,131.89000	6.13189	4,883.610	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,968.87000		2.96887	2,260.02000	2.26002	2,968.870	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,935.94000		4.93594	6,190.99000	6.19099	4,935.940	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,931.38000		2.93138	2,229.30000	2.22930	2,931.380	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	305.09000		0.30509	492.10000	0.49210	305.090	11.37	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,608.59000		14.60859	12,838.47000	12.83847	14,608.590	11.37	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	542.68000		0.54268	834.63000	0.83463	542.680	11.45	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,199.77000		12.19977	10,534.59000	10.53459	12,199.770	11.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			8.02227		121.12995	7.80425	123.11350		11.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,684.82000		3.68482	4,628.47000	4.62847	3,684.820	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,169.04000		6.16904	5,129.14000	5.12914	6,169.040	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,724.26000		3.72426	4,673.95000	4.67395	3,724.260	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,115.97000		6.11597	5,082.11000	5.08211	6,115.970	12.08	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,646.01000		3.64601	4,583.63000	4.58363	3,646.010	12.07	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,222.83000		6.22283	5,176.90000	5.17690	6,222.830	12.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.10884		122.77043	7.88296	124.78088		11.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,174.19000		2.17419	2,781.40000	2.78140	2,174.190	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,529.53000		11.52953	10,126.29000	10.12629	11,529.530	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,198.27000		2.19827	2,810.20000	2.81020	2,198.270	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,455.98000		11.45598	10,057.46000	10.05746	11,455.980	11.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,150.29000		2.15029	2,752.79000	2.75279	2,150.290	11.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,603.37000		11.60337	10,195.42000	10.19542	11,603.370	11.62	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			290.28503		290.28503	291.44575	291.44575			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	4,704.97000		4.70497	3,544.25000	3.54425	4,704.970		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	4,714.97000		4.71497	3,554.25000	3.55425	4,714.970		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	4,724.97000		4.72497	3,564.25000	3.56425	4,724.970		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future			5.79415	104.93940	5.67263	105.10239		1.14	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,693.72000	67.69372	67,856.71000	67.85671	67,693.720	1.24	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	1.24	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.92006	106.42042	5.76731	106.58574		1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	14.55000	0.01455	24.91000	0.02491	14.550	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,246.91000	1.24691	1,091.95000	1.09195	1,246.910	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	15.08000	0.01508	25.74000	0.02574	15.080	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,236.44000	1.23644	1,081.78000	1.08178	1,236.440	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	15.63000	0.01563	26.60000	0.02660	15.630	1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,225.99000	1.22599	1,071.64000	1.07164	1,225.990	1.06	0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.06884	103.44362	5.86947	103.61126		0.94	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	84.87000	0.08487	123.28000	0.12328	84.870	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	767.71000	0.76771	638.48000	0.63848	767.710	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	81.64000	0.08164	118.98000	0.11898	81.640	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	781.46000	0.78146	651.16000	0.65116	781.460	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	83.25000	0.08325	121.12000	0.12112	83.250	0.93	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	774.58000	0.77458	644.81000	0.64481	774.580	0.93	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.33155	104.84455	6.04686	105.01448		0.72	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	31.53000	0.03153	51.61000	0.05161	31.530	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	976.05000	0.97605	826.20000	0.82620	976.050	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	30.42000	0.03042	49.93000	0.04993	30.420	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	987.06000	0.98706	836.64000	0.83664	987.060	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	30.97000	0.03097	50.76000	0.05076	30.970	0.71	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	981.55000	0.98155	831.41000	0.83141	981.550	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future			216.76271		216.76271	216.69743	216.69743			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	6,227.29000		6.22729	6,292.57000	6.29257	6,227.290		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	6,237.29000		6.23729	6,302.57000	6.30257	6,237.290		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	6,247.29000		6.24729	6,312.57000	6.31257	6,247.290		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			6.72656		108.60720	6.46642	109.56342		3.87	0.00	0	4,182.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,394.00000		95.39400	96,350.22000	96.35022	95,394.000	4.08	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.84522		105.98058	6.56357	106.95032		3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	87.46000		0.08746	190.18000	0.19018	87.460	3.89	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,064.08000		4.06408	3,197.06000	3.19706	4,064.080	3.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	191.84000		0.19184	375.06000	0.37506	191.840	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,170.69000		3.17069	2,384.17000	2.38417	3,170.690	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	196.84000		0.19684	383.46000	0.38346	196.840	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,140.26000		3.14026	2,357.14000	2.35714	3,140.260	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	202.10000		0.20210	392.23000	0.39223	202.100	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,110.11000		3.11011	2,330.50000	2.33050	3,110.110	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,751.06000		103.75106	104,720.80000	104.72080	103,751.060	4.15	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	4.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.96427		107.40651	6.65943	108.38937		3.67	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	389.43000		0.38943	650.40000	0.65040	389.430	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,007.32000		3.00732	2,285.43000	2.28543	3,007.320	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	259.90000		0.25990	456.37000	0.45637	259.900	3.63	0.00	0	16.00

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	5.95	Put	3,574.62000	3.57462	2,788.23000	2.78823	3,574.620	3.63	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	375.45000	0.37545	629.92000	0.62992	375.450	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,059.47000	3.05947	2,331.08000	2.33108	3,059.470	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	382.39000	0.38239	640.10000	0.64010	382.390	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,033.34000	3.03334	2,308.19000	2.30819	3,033.340	3.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.09122	104.69990	6.76012	105.69607		3.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	230.41000	0.23041	396.44000	0.39644	230.410	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,308.26000	4.30826	3,478.12000	3.47812	4,308.260	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	222.27000	0.22227	383.94000	0.38394	222.270	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,362.88000	4.36288	3,528.38000	3.52838	4,362.880	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	226.31000	0.22631	390.16000	0.39016	226.310	3.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,335.54000	4.33554	3,503.22000	3.50322	4,335.540	3.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.90595	105.83602	6.65883	106.97002		5.36	0.00	0	13,569.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,952.52000	96.95252	98,086.52000	98.08652	96,952.520	5.63	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.00888	107.32969	6.74570	108.47973		5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	393.66000	0.39366	680.82000	0.68082	393.660	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,571.94000	3.57194	2,709.06000	2.70906	3,571.940	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	402.63000	0.40263	694.30000	0.69430	402.630	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,535.89000	3.53589	2,677.52000	2.67752	3,535.890	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	411.76000	0.41176	707.97000	0.70797	411.760	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,500.02000	3.50002	2,646.19000	2.64619	3,500.020	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,471.77000	1.47177	2,124.44000	2.12444	1,471.770	5.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,510.32000	1.51032	1,012.95000	1.01295	1,510.320	5.36	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.10705	104.74296	6.82730	105.90860		5.28	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
R204	On 06/02/2014	Bond Future	6.40	Call	712.95000		0.71295	1,076.90000	1.07690	712.950	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,690.12000		3.69012	2,888.43000	2.88843	3,690.120	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	724.06000		0.72406	1,091.84000	1.09184	724.060	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,658.40000		3.65840	2,860.54000	2.86054	3,658.400	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	701.98000		0.70198	1,062.10000	1.06210	701.980	5.27	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,722.00000		3.72200	2,916.48000	2.91648	3,722.000	5.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.21513		106.16148	6.91690	107.34293		5.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	511.18000		0.51118	775.13000	0.77513	511.180	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,222.02000		5.22202	4,304.52000	4.30452	5,222.020	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	518.78000		0.51878	785.56000	0.78556	518.780	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,188.08000		5.18808	4,273.41000	4.27341	5,188.080	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	503.67000		0.50367	764.80000	0.76480	503.670	4.98	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,256.06000		5.25606	4,335.74000	4.33574	5,256.060	4.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.71706		101.18255	5.62569	101.22259		0.41	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,184.44000		30.18444	30,224.48000	30.22448	30,184.440	0.46	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.33288		102.61059	6.10470	102.65120		0.29	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.81000		0.00181	3.20000	0.00320	1.810	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	366.62000		0.36662	327.40000	0.32740	366.620	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.85000		0.00185	3.28000	0.00328	1.850	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	364.86000		0.36486	325.68000	0.32568	364.860	0.28	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.90000		0.00190	3.36000	0.00336	1.900	0.28	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
R206	On 07/11/2013	Bond Future	4.31	Put	363.12000		0.36312	323.97000	0.32397	363.120	0.28	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.13119		101.03185	6.87961	102.32822		6.71	0.00	0	13,685.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,460.66000		93.46066	94,757.03000	94.75703	93,460.660	7.07	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.22796		102.45773	6.96262	103.77248		6.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	745.14000		0.74514	1,188.26000	1.18826	745.140	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,432.75000		3.43275	2,561.12000	2.56112	3,432.750	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	759.18000		0.75918	1,207.76000	1.20776	759.180	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,396.03000		3.39603	2,529.86000	2.52986	3,396.030	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	773.40000		0.77340	1,227.47000	1.22747	773.400	6.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,359.53000		3.35953	2,498.85000	2.49885	3,359.530	6.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.32087		100.19668	7.04144	101.52916		6.74	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	995.72000		0.99572	1,449.69000	1.44969	995.720	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,182.41000		4.18241	3,303.90000	3.30390	4,182.410	6.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	967.76000		0.96776	1,413.22000	1.41322	967.760	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,252.81000		4.25281	3,365.79000	3.36579	4,252.810	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	981.67000		0.98167	1,431.38000	1.43138	981.670	6.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,217.52000		4.21752	3,334.75000	3.33475	4,217.520	6.72	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.42414		101.55369	7.12928	102.90421		6.53	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	663.98000		0.66398	974.67000	0.97467	663.980	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,371.12000		6.37112	5,331.29000	5.33129	6,371.120	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	645.62000		0.64562	950.13000	0.95013	645.620	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,450.06000		6.45006	5,404.05000	5.40405	6,450.060	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	654.75000		0.65475	962.35000	0.96235	654.750	6.43	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,410.53000		6.41053	5,367.61000	5.36761	6,410.530	6.43	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.22017		99.62099	6.94894	101.18327		7.52		0.00	0	10,583.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,576.52000		90.57652	92,138.80000	92.13880	90,576.520	7.88		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.88		0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.31071		97.63105	7.02648	99.21545		7.90		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	894.74000		0.89474	1,452.72000	1.45272	894.740	7.91		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,821.70000		3.82170	2,795.28000	2.79528	3,821.700	7.91		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	911.19000		0.91119	1,475.76000	1.47576	911.190	7.92		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,780.92000		3.78092	2,761.09000	2.76109	3,780.920	7.92		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	927.85000		0.92785	1,499.03000	1.49903	927.850	7.92		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,740.40000		3.74040	2,727.18000	2.72718	3,740.400	7.92		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,613.69000		2.61369	3,645.71000	3.64571	2,613.690	8.16		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,575.91000		1.57591	1,023.53000	1.02353	1,575.910	8.16		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.39550		98.94462	7.09829	100.55036		7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,156.30000		1.15630	1,718.23000	1.71823	1,156.300	7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,685.66000		4.68566	3,641.85000	3.64185	4,685.660	7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,173.10000		1.17310	1,740.29000	1.74029	1,173.100	7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,646.59000		4.64659	3,608.04000	3.60804	4,646.590	7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,140.22000		1.14022	1,696.98000	1.69698	1,140.220	7.72		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,725.49000		4.72549	3,676.51000	3.67651	4,725.490	7.72		0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.48423		96.88804	7.17308	98.51555		7.82		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	788.40000		0.78840	1,179.00000	1.17900	788.400	7.68		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,166.00000		7.16600	5,929.09000	5.92909	7,166.000	7.68		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	799.26000		0.79926	1,193.69000	1.19369	799.260	7.68		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,120.87000		7.12087	5,887.79000	5.88779	7,120.870	7.68		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	777.65000		0.77765	1,164.45000	1.16445	777.650	7.68		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.29	Put	7,211.26000		7.21126	5,970.55000	5.97055	7,211.260	7.68	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.72501		77.90442	8.54782	79.32739		16.30	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,955.31000		67.95531	69,378.28000	69.37828	67,955.310	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	290.65000		0.29065	523.75000	0.52375	290.650	16.12	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,385.19000		6.38519	5,195.32000	5.19532	6,385.190	16.12	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.81359		75.85956	8.63094	77.30265		17.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,891.64000		2.89164	3,620.44000	3.62044	2,891.640	17.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,182.13000		4.18213	3,467.84000	3.46784	4,182.130	17.66	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,399.55000		3.39955	4,200.43000	4.20043	3,399.550	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,583.54000		3.58354	2,941.33000	2.94133	3,583.540	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,437.46000		3.43746	4,243.40000	4.24340	3,437.460	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,543.37000		3.54337	2,906.22000	2.90622	3,543.370	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,475.59000		3.47559	4,286.59000	4.28659	3,475.590	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,503.54000		3.50354	2,871.45000	2.87145	3,503.540	17.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,554.90000		6.55490	7,667.57000	7.66757	6,554.900	18.18	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,495.49000		1.49549	1,165.07000	1.16507	1,495.490	18.18	0.00	0	980.00
R209	On 06/02/2014	Bond Future			8.89558		76.88025	8.70769	78.34277		17.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,293.92000		3.29392	3,977.95000	3.97795	3,293.920	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,937.51000		5.93751	5,159.02000	5.15902	5,937.510	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,229.36000		3.22936	3,905.06000	3.90506	3,229.360	17.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,035.07000		6.03507	5,248.25000	5.24825	6,035.070	17.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Call	3,261.55000		3.26155	3,941.42000	3.94142	3,261.550	17.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,986.13000		5.98613	5,203.48000	5.20348	5,986.130	17.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.97891		74.77647	8.78559	76.25884		18.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,978.60000		1.97860	2,421.62000	2.42162	1,978.600	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,233.01000		11.23301	10,193.66000	10.19366	11,233.010	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,937.04000		1.93704	2,373.43000	2.37343	1,937.040	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,372.63000		11.37263	10,326.65000	10.32665	11,372.630	17.76	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,957.75000		1.95775	2,397.45000	2.39745	1,957.750	17.77	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,302.68000		11.30268	10,260.01000	10.26001	11,302.680	17.77	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			166.99149		166.99149	166.32172	166.32172			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	5,998.51000		5.99851	6,668.28000	6.66828	5,998.510		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	6,008.51000		6.00851	6,678.28000	6.67828	6,008.510		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	6,018.51000		6.01851	6,688.28000	6.68828	6,018.510		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			130.62606		130.62606	130.68739	130.68739			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	636.06000		0.63606	697.39000	0.69739	636.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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	130.00	Call	626.06000		0.62606	687.39000	0.68739	626.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	616.06000		0.61606	677.39000	0.67739	616.060		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			135.74989		135.74989	136.99310	136.99310			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	2,240.11000		2.24011	996.90000	0.99690	2,240.110		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	2,250.11000		2.25011	1,006.90000	1.00690	2,250.110		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	2,260.11000		2.26011	1,016.90000	1.01690	2,260.110		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			8.47097		89.69381	8.26309	91.41589		14.43	0.00	0	6,831.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,078.79000		79.07879	80,800.87000	80.80087	79,078.790	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			8.56274		87.42289	8.34814	89.16934		15.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,649.18000		3.64918	4,653.46000	4.65346	3,649.180	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,430.95000		3.43095	2,688.78000	2.68878	3,430.950	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,689.77000		3.68977	4,700.18000	4.70018	3,689.770	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,391.68000		3.39168	2,655.64000	2.65564	3,391.680	15.65	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,730.59000		3.73059	4,747.11000	4.74711	3,730.590	15.66	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,352.76000		3.35276	2,622.83000	2.62283	3,352.760	15.66	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.64924		88.59913	8.42805	90.36912		15.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,311.07000		3.31107	4,136.25000	4.13625	3,311.070	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,047.44000		6.04744	5,102.63000	5.10263	6,047.440	15.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,244.60000		3.24460	4,059.62000	4.05962	3,244.600	15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.29	Put	6,146.22000	6.14622	5,191.25000	5.19125	6,146.220	15.47	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Call	3,277.74000	3.27774	4,097.84000	4.09784	3,277.740	15.47	0.00	0	0.00	
R213	On 06/02/2014	Bond Future	8.30	Put	6,096.68000	6.09668	5,146.79000	5.14679	6,096.680	15.47	0.00	0	0.00	
R213	On 08/05/2014	Bond Future			8.73374	86.26051	8.50591	88.05449		15.95	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Call	2,112.64000	2.11264	2,667.57000	2.66757	2,112.640	15.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Put	11,065.02000	11.06502	9,825.97000	9.82597	11,065.020	15.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Call	2,069.54000	2.06954	2,616.48000	2.61648	2,069.540	15.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Put	11,201.20000	11.20120	9,954.16000	9.95416	11,201.200	15.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Call	2,091.01000	2.09101	2,641.95000	2.64195	2,091.010	15.75	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Put	11,132.97000	11.13297	9,889.93000	9.88993	11,132.970	15.75	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R214	On 01/08/2013	Bond Future			8.79903	79.10501	8.62180	80.59213		17.41	0.00	0	840.00	
R214	On 01/08/2013	Bond Future	84.31	Call	68,657.11000	68.65711	70,144.23000	70.14423	68,657.110	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			8.88685	76.93725	8.70413	78.44542		18.67	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Call	795.47000	0.79547	1,094.94000	1.09494	795.470	18.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Put	10,650.46000	10.65046	9,441.76000	9.44176	10,650.460	18.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Call	810.20000	0.81020	1,113.80000	1.11380	810.200	18.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Put	10,566.04000	10.56604	9,361.47000	9.36147	10,566.040	18.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Call	825.13000	0.82513	1,132.88000	1.13288	825.130	18.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Put	10,482.02000	10.48202	9,281.60000	9.28160	10,482.020	18.37	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R248	On 01/08/2013	Bond Future			8.85012	102.69479	8.71351	104.16638			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	

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	7.84	Put	11,869.76000		11.86976	10,398.17000	10.39817	11,869.760		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,740.21000		11.74021	10,268.62000	10.26862	11,740.210		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,610.91000		11.61091	10,139.32000	10.13932	11,610.910		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.93990		99.72312	8.79886	101.21554			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,798.04000		12.79804	11,305.62000	11.30562	12,798.040		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,668.71000		12.66871	11,176.29000	11.17629	12,668.710		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,539.64000		12.53964	11,047.22000	11.04722	12,539.640		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	966.01370		0.09660	966.03220	0.09660	966.014	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.01370		0.00000	0.03220	0.00000	0.014	12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	866.04870		0.08660	866.10070	0.08661	866.049	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.04870		0.00000	0.10070	0.00001	0.049	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	766.16090		0.07662	766.29550	0.07663	766.161	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.16090		0.00002	0.29550	0.00003	0.161	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	465.17830		0.04652	467.25040	0.04673	465.178	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	387.17830		0.03872	389.25040	0.03893	387.178	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	418.46410		0.04185	420.56240	0.04206	418.464	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	440.46410		0.04405	442.56240	0.04426	440.464	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	377.23830		0.03772	379.35390	0.03794	377.238	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	499.23830		0.04992	501.35390	0.05014	499.238	13.73	0.00	0	0.00
Total for Derivatives :											512,600,158.60	36,818	2 817 206.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
AA02	On 28/03/2016	Spot Bond	0.00000	101.16277		101.14677			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.01000	105.67984	6.80500	106.03484			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.44964		101.43158			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.04000	107.61620	7.80000	108.73194			0.00	0	56,478,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.29859		100.27823			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.41486		100.39490			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.67718	8.00000	47.66702			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.90500	97.87751	8.66500	98.86271			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.16000	103.21174	6.95500	103.53660		39,644,920,000.00	5,537,000	9,959,000.00	
AB07	On 07/03/2014	Spot Bond	6.88500	103.63444	6.77500	103.69487			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.77569		100.75556			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.36500	107.32636	8.11500	108.15569			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	101.39862		101.38121			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.70000	135.65475	0.68000	135.63223			0.00	0	260,000.00
ABCP13	On 07/12/2023	Spot Bond	1.60000	272.52516	1.55000	273.55896			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.28434		100.26521			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.28147		100.26659			0.00	12,000,000	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.52097		100.50650			0.00	200,000	100,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.87992		99.86247			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.87433		99.85607			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.87049		99.85169			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.42000	109.34440	7.21500	109.67197			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.04222		102.02635			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.48500	104.34008	7.37500	104.45605		59,880,000.00		8,000	8,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.54731		102.52844			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.34268		100.32404			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.27795		101.25686			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.23394		101.21424			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.34363		101.32217			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.52590		101.50608			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.58500	104.61267	6.47500	104.62541		10,404,300,000.00		1,580,000	1,107,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.40608		100.39005			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.32957		100.31455			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.45000	129.45900	4.43000	129.41517			0.00	0	164,000.00
ABLI03	On 15/03/2015	Spot Bond	2.27000	125.35411	2.22000	125.40203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	1.95000	117.69042	1.93000	117.71119			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.85000	104.60984	2.83000	104.65034			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.66500	118.79494	10.41500	119.45898			0.00	0	2,433,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.78338		101.75178			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.75373		101.72774			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.85013		101.82273			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.08170		102.05323			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.25000	114.47372	3.23000	114.53780			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.73293	100.00000	30.65847			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.34000	168.53261	1.29000	169.05467			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.29416	2.76000	150.22374			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.37000	174.95009	1.32000	175.63291			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80000	172.52384	1.80000	172.44752			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.66125	71.01546	7.41125	71.77107			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.66125	71.01546	7.41125	71.77107			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	15.21487	84.61000	15.18933			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	89.17000		89.66000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	99.81842		101.52285			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.38000		91.96000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	40.42026	100.00000	40.34358			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.12000		90.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.81000		91.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.06000		86.69000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.96000		86.62000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.15622		101.13877			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.00087		100.98319			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.41000		86.08000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.02500	102.22175	6.91500	106.72811			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	110.79000		109.89000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.88000		89.63000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.84000		90.48000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.57000		90.34000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.31335		101.29584			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.95000	116.68815	6.74500	117.12740			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	102.60000		105.50000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	101.06863		101.04940			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.90000		87.62000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.20000		86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.04000	105.38551	1.94000	106.42528			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.26000	151.21442	2.29000	150.59153			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	196.16465	2.40000	196.07472			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	106.90000		107.04000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	86.00000		86.83000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.06500	93.76948	8.81000	95.29900			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.60000		100.58000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.32000		92.16000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	94.54000		94.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.33573		103.61327			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.41000		90.20000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	100.00000	12.50000	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.96500	109.75817	7.71500	110.76249		27,216,405,000.00	3,417,000	3,213,000.00	
ABS5	On 01/05/2015	Spot Bond	6.96000	103.24613	6.75500	103.59107		25,021,200,000.00	3,595,000	3,190,000.00	
ABS6	On 01/06/2020	Spot Bond	8.57500	98.28169	8.33000	99.52034		22,663,725,000.00	2,643,000	14,616,000.00	
ABS7	On 11/09/2026	Spot Bond	9.46000	97.24791	9.26000	98.68035		0.00	0	7,500,000.00	
ABS9	On 17/03/2016	Spot Bond	7.41000	106.99087	7.20500	107.49191		0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	0.70000	127.02882	0.68000	127.00156		0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.99131	4.00000	122.92956		0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	1.40000	277.17215	1.35000	278.22893		0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	0.08001	128.69836	-0.08001	128.64804		0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	1.32000	131.12682	1.20000	132.28634		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.40845		100.38438		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	0.00000	99.83445		99.81564		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.96290	100.00000	26.89686		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	0.00000	100.24510		100.22248		0.00	0	0.00	
ACL025	On 31/08/2013	Spot Bond	0.00000	100.24510		100.22248		0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.11000	107.84805	10.90500	108.23098		0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.55048		100.52522		0.00	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		1.75256	100.00000	1.74721			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.56527		100.53933			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.77456		100.73904			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		99.84507		99.82744			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.44605	100.00000	10.41417			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		99.84652		99.82905			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.53568		100.51109			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		57.13078	11.00000	57.11445			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		6.68547	100.00000	6.66507			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.38952		100.36983			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		101.37242		101.35195			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		99.82713		99.80751			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.81801		99.79740			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.79789		99.77506			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.82699		99.80738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	99.82092	99.80064			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.81825	99.79767			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.76127	102.73961			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.76127	102.73961			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.77897	102.75717			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	99.83188	99.81280			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.77897	102.75717			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.74355	102.72203			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	82.79585	82.77719			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	99.83521	99.81651			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	99.83805	99.81964			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.48778	101.46811			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	99.83805	99.81964			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.82462	99.80473			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.81834	99.79779			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.81591	99.79508			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.82077	99.80048			0.00	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	99.85018		99.83311			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.83189		99.81281			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	101.09392		101.07557			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.86500	105.33603	8.62000	106.56555			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.84661		99.82914			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.59000	104.14141	7.52000	104.16349			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.78425		100.76537			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.93108		100.91062			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.69770		101.68458			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	100.81486		100.79572			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.25876	100.00000	4.24934			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.75457	100.00000	5.74190			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	75.98931		75.96925			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	135.07941		133.50902			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	135.11140		133.54024			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.82695		99.80733			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.39960		100.38125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000	100.39960		100.38125			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.81486		100.79572			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.27749		100.25882			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.83300		99.81406			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.83446		99.81568			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.99184		100.98448			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.15588		100.13617			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.99250		100.98518			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.72792		102.70655			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.52784		103.50702			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.94786		99.92923			0.00	2,000,000	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.27147		100.25305			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.71254		99.69315			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.82624		99.80654			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	99.98613		99.96968			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.85848		99.84232			0.00	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	99.83029	99.81102			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.57524	100.55812			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.84975	99.83263			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.85387	99.83720			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.84588	99.82832			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.83078	99.81156			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.83926	99.82098			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.84903	99.83182			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.84636	99.82886			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.27574	10.23000	102.24803		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.84352	99.82573			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.84782	99.83048			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.78376	99.75933			0.00	4,000,000	3,000,000.00
ACL165		On 20/06/2017	Spot Bond	0.00000	99.57341	99.52623			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.84748	99.83056			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.98000	103.51569	8.74000	104.62283		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.83144	99.81230			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.77800	1.75000	106.73089		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	99.84661		99.82913			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.84594		99.82842			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	99.82585		99.80653			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	99.81971		99.79972			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	99.83199		99.81336			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	99.83519		99.81692			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	99.82094		99.80108			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	99.82708		99.80790			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	99.81357		99.79290			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	99.82585		99.80653			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	99.81848		99.79836			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	99.82192		99.80217			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	99.82094		99.80108			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.83562		99.81696			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.82518		99.80537			0.00	0	1,000,000.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.82201		99.80186			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	99.85565		99.83974			0.00	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	99.85915		99.84308			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.84766		99.83033			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.84403		99.82629			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.82137		99.80114			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.81406		99.79344			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.80006		99.77789			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.82463		99.80517			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.80202		99.78007			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	99.80129		99.77926			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.80006		99.77789			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	87.62159		87.60426			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.80988		99.78881			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.80988		99.78881			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	111.87760		110.57685			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	112.67994		111.36972			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.83691		99.81882			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.83863		99.82073			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.74157		100.72601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.37232		100.35520			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.75162		100.73649			0.00	6,000,000	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.39017			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.82708	100.00000	5.81296			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.36790		100.35032			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.40992		100.39033			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.43787		100.41694			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.98519		100.96679			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.09529		101.07483			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.24196		101.21875			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.82706		100.80932			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.60000	98.25638	7.35000	98.86192			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.09466		101.07112			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.29052		101.26272			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.20000	103.74758	7.96000	104.82950		13,062,600,000.00	1,593,000	17,912,000.00	
AIR02	On 30/04/2023	Spot Bond	8.90000	119.34624	8.70000	120.78300		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.16633	100.00000	46.05327		0.00	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	7.21000	111.69382	7.00500	112.20542			7,830,060,000.00	1,086,000	8,682,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.04034	100.00000	43.93249			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.83370	100.00000	12.80529			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.51000	156.22484	2.54000	155.60679			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.95000	128.10806	3.93000	128.06086			0.00	0	98,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.96965		100.95340			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.78781		100.77322			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	100.00000	75.82418	100.00000	100.00000		34,000,000,000,000.00	340,000,000	340,000,000.00	
ANG06	On 06/06/2014	Spot Bond	100.00000	49.32707	100.00000	100.00000		50,500,000,000,000.00	505,000,000	505,000,000.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	101.35888		101.33998			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.45000	107.55525	8.21000	108.58344			0.00	0	15,214,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.96897		100.95121			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.01075		100.99223			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.71515	100.00000	64.55664			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.70383		100.68604			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.13500	111.70614	6.93000	112.14238		21,405,000.00	3,000	91,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	101.48663		101.46438			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	99.87538		99.85725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	6.82500	102.31832	6.75500	102.31822			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.34354		101.32337			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.46500	103.20070	7.35500	103.31696			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.41500	107.29443	8.16500	108.19421			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.71745		100.69882			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85094	104.69529	10.58125	105.03728			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	101.89747		101.86938			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.85781	102.88847	10.60473	103.14279			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88967	102.81623	10.63293	103.07589			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.89731		101.86923			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92156	102.70727	10.66291	102.99496			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.70823	102.50197	11.40238	103.54863			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.94504		101.91626			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.94504		101.91626			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.94510		101.91632			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10094	101.97600	10.83125	102.30772			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03338	102.82139	10.76792	103.14784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	10.85781	102.88847	10.60473	103.14279			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94801	103.05125	10.67321	103.42506			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.11287	102.40493	9.83558	102.81610			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.84009		101.81283			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.82672		101.80015			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.82672		101.80015			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.72230		101.69728			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	10.64589	101.75343	10.47216	102.05259			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.19000	101.86505	10.94000	102.64272			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	99.00572	10.22500	99.81109			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	101.30561		101.28610			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.65884		101.63422			0.00	0	1,000,000.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	101.83120	12.22500	101.80554			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.79824		101.77210			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.85000	101.62463	10.61000	102.42033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.74129		101.71599			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.78876		101.76275			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.78876		101.76275			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	101.71851		101.69355			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.29451		101.27578			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85094	105.22531	13.58125	105.55196			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06485	103.73497	14.77886	104.47953			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.94660	103.21103	13.65188	103.68891			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.40460		102.36943			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.40460		102.36943			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.40460		102.36943			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.49915		102.46256			0.00	0	1,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.50135	100.00000	8.48522			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.29899	100.00000	22.24439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.29460	100.00000	20.24489			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.52752	100.00000	12.49685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.53387	100.00000	12.50351			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.14638	100.00000	15.10928			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.12407	100.00000	13.09194			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	58.94756	100.00000	58.83572			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.85663		100.84094			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.94522		101.91644			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.99291		101.96344			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.31000	174.94066	1.26000	175.31151			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.82000	143.38217	7.62000	147.51890			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.82000	143.64247	7.62000	147.75007			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.20500	100.45896	8.00500	102.14843			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.76605		100.74327			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	101.43160		101.40974			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.42687		100.40728			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	0.00000	101.93093		101.91548			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.71362		100.69643			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.07342		100.05509			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.53277		101.51448			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	55.60125	100.00000	55.46655			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	95.06982	100.00000	94.83450			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.60000	99.55636	7.36000	100.48146			0.00	0	53,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.00897		101.99555			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.90598		100.88770			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.92638		100.90768			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.99434		100.97427			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.06227		101.04083			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.25205		101.22678			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.22991	100.00000	6.21466			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.72739		100.70988			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.76727		100.74881			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.78436		100.76549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.79005		100.77105			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.85836		100.83771			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.94934		100.92651			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.09393	100.00000	6.07901			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.09393	100.00000	6.07901			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.88580		99.86915			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.87550		99.85736			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.87269		99.85415			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.18500	104.03919	7.93500	104.82666			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.86428		99.84453			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.84926		99.82737			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.35558	100.00000	4.34503			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.35558	100.00000	4.34503			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.71000	107.30621	6.60000	107.41095		16,392,530,000.00	2,443,000	5,766,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.33681		100.31887			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.22187		99.20691			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	99.87202		99.85780			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	98.78788		98.77362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.32295		100.30752			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.65551	100.00000	6.63939			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.38921		100.37047			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.32407		100.30858			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.34262		100.32626			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.37631		100.35833			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.51584		100.49116			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.74901		100.71299			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	99.88001		99.86256			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	101.40335		101.38478			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	99.83199		99.81291			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.91478	100.00000	11.88560			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28500	108.82708	7.17500	108.95710		12,078,530,000.00	1,658,000	3,028,000.00	
CBL08	On 02/11/2016	Spot Bond	9.06500	115.92903	8.81500	116.68619		36,260,000.00	4,000	4,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	101.20426		101.17596		0.00	0	0.00	
CBL10	On 06/05/2014	Spot Bond	0.00000	101.85815		101.84145		0.00	1,500,000	500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	8.76500	105.42425	8.51500	106.04921			9,010,420,000.00	1,028,000	8,166,000.00
CBL12	On 06/09/2018	Spot Bond	10.76000	105.14498	10.52000	106.07721			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.05561		101.02894			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.01000	106.34154	10.77000	107.32057			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.72752		100.70897			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.95500	102.18310	8.70500	102.98566			36,616,995,000.00	4,089,000	1,321,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.49990		100.47332			0.00	0	1,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.45000	101.56401	11.21000	102.57465			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.76225		100.74297			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.92350		99.89814			0.00	0	1,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.65793		100.63944			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond	9.67000	95.02151	9.40500	96.27229			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000	124.36586	9.45000	125.77203			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.50000	114.21360	9.30000	115.67660			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.94000	118.59278	8.74000	120.17532			0.00	0	28,743,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.02750		100.00018			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.31500	104.13669	11.06500	104.70085			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.62944		100.60682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	101.79346		101.75718			0.00	0	1,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.06315		102.02137			0.00	0	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.04399		100.08670			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	99.83324		99.81430			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	99.83324		99.81430			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	99.83324		99.81430			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.24363		100.22114			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	99.83203		99.81295			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	99.84414		99.82640			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	99.85384		99.83718			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.75341		100.71885			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	101.37246		101.35199			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.74517		100.71100			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	99.84410		99.82636			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	99.85259		99.83580			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.78866		100.75249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	0.00000	100.38981		100.37012			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.37198		100.35318			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.27010		100.24519			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	99.82961		99.81026			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	99.83809		99.81967			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	99.83561		99.81693			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.67000	104.01397	10.46500	104.04232			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.25000	102.72492	8.04500	102.75977			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.56232		100.53652			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	99.78390		99.75947			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.17822		100.15707			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.17822		100.15707			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.59326		100.57185			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.78524	100.00000	24.72519			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.58405	100.00000	24.52449			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	0.00000	99.82702		99.80740	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	63.35026	100.00000	63.19679	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	63.74901	100.00000	63.59287	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	0.00000	101.47153		101.45967	0.00	0	0.00			
CLN183	On 15/06/2016	Spot Bond	0.00000	99.83248		99.80818	0.00	0	0.00			
CLN184	On 01/07/2021	Spot Bond	10.11000	104.48411	10.11000	104.45564	0.00	0	0.00			
CLN185	On 15/06/2016	Spot Bond	0.00000	99.83248		99.80818	0.00	0	0.00			
CLN186	On 06/07/2016	Spot Bond	0.00000	101.18373		101.16515	0.00	0	0.00			
CLN187	On 15/06/2014	Spot Bond	0.00000	99.74511		99.70836	0.00	0	0.00			
CLN188	On 20/06/2014	Spot Bond	0.00000	99.61681		99.57390	0.00	0	0.00			
CLN191	On 23/08/2016	Spot Bond	2.76000	111.58349	2.76000	111.53117	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	111.54889	3.14000	111.49543	0.00	0	0.00			
CLN194	On 31/08/2016	Spot Bond	8.25000	102.28854	8.25000	102.26607	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	0.00000	99.71205		99.67057			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	99.83248		99.80818			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	99.83248		99.80818			0.00	0	70,000,000.00
CLN198	On 13/09/2021	Spot Bond	3.10000	111.15322	3.10000	111.10022			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	110.96568	2.40000	110.91485			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.74626		99.71773			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	99.80473		99.78262			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	99.76176		99.73491			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.04479		101.02727			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.05950		101.04173			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.01000	102.73561	7.80500	103.31401			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.10351		101.08531			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.08690		101.06898			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.94805		100.92891			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.96039		100.94100			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.06000	102.90245	7.85500	103.48222			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.06000	102.90245	7.85500	103.48222			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	110.51863		110.51863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	0.00000	112.94006		112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.11000	101.75131	7.90500	102.35156			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.82217		99.80202			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.80132		99.77887			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	99.95425		99.93886			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	99.95392		99.93843			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.96954		100.95178			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.96954		100.95178			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.58479	100.17539	49.46448			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.81854		99.79224			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.51174		100.49325			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.81952		99.79905			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.32702		100.30861			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.34976		100.33008			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.73783	9.35000	102.71189			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.73783	9.35000	102.71189			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.27341		100.25500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.27422		100.25576			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	89.94623		89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.55238		100.52134			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.95028		99.93360			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.54133		100.51091			0.00	0	9,256,000.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.36603		101.34796			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.36603		101.34796			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.36603		101.34796			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.36603		101.34796			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.36603		101.34796			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.40390		101.38533			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.46686		101.44746			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.46686		101.44746			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.46686		101.44746			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.46686		101.44746			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.46686		101.44746			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.47737		101.45784			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.78000	105.87827	8.54000	106.95948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	0.00000	99.78954		99.76575			0.00	2,000,000	1,000,000.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.37967		100.36235			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	99.88267		99.86593			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	99.88267		99.86593			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.80066		100.78144			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.79439		99.77116			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.50791		100.47956			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	99.75819		99.73096			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.82831		99.80926			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.82954		99.81063			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.83557		99.81689			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.36816		100.34955			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.39992		100.37743			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.33423		100.31177			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.83605		99.81743			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	99.76201		99.73563			0.00	0	1,000,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.07189		100.05396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	99.82926		101.43542			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.34415		101.32604			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.83445		99.81609			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.80620		99.78471			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.80620		99.78471			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.80620		99.78471			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.80620		99.78471			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.61474		100.59529			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.23158		100.21206			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.70864		101.68606			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.70864		101.68606			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.68763		101.66532			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.53478		101.51196			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.68763		101.66532			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.35999		101.33603			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.80836		99.78668			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.53483		101.51200			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.53483		101.51200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	101.53230		101.51008			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.56676	100.00000	5.55327			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	99.80375		99.78199			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	100.59364		100.57232			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.34500	95.93676	10.09000	97.38954			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.86500	97.49185	10.61000	98.94340			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.45625		101.43514			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.79711		99.77462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN318		On 14/11/2022	Spot Bond		0.00000	100.57871		100.55792	0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	100.92919		100.90966	0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	100.90213		100.88046	0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	100.98828	8.80500	100.96463	0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	99.82463		99.80517	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	99.81553		99.79508	0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond		0.00000	99.81184		99.79099	0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond		0.00000	99.79760		99.77517	0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond		0.00000	99.80988		99.78881	0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond		0.00000	99.72643		99.69614	0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond		0.00000	99.72643		99.69614	0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond		0.00000	99.72643		99.69614	0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond		100.00000	25.65542	100.00000	25.59801	0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond		100.00000	25.65542	100.00000	25.59801	0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond		7.01000	36.55845	7.01000	36.55166	0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond		0.00000	144.98120		149.55113	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.20500	127.64243	8.00500	129.25193			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.82000	143.38217	7.62000	147.51890			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.82000	143.64247	7.62000	147.75007			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	83.51561		83.49646			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	83.37466		83.35535			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.26502		101.24450			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.26502		101.24450			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	99.81971		99.79930			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	99.83334		99.81442			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	99.83071		99.81150			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	101.26223		101.24162			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	99.82094		99.80108			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.92919		100.90966			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	99.83912		99.82128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.56000	108.77474	8.35500	109.13467			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.55500	101.91987	8.30500	102.91160			0.00	0	9,886,000.00
COJ05	On 05/06/2023	Spot Bond	9.58000	116.83095	9.31500	118.69008			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.01000	106.28841	7.80500	106.74071			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.17000	111.13309	8.90500	112.65569			0.00	0	6,974,000.00
COT01	On 03/04/2023	Spot Bond	9.65500	98.28554	9.40000	99.83551			0.00	0	22,087,000.00
COT02	On 03/04/2028	Spot Bond	10.55000	99.29826	10.35000	100.74085			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.55000	92.03336	10.35000	93.42233			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.24062		100.22190			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.26470		100.24558			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.14797		100.12928			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.72008		100.70188			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	101.38856		101.37395			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.25218		101.23727			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.03000	96.51563	11.76500	98.21392			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.70383		100.68729			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.69000	98.92100	7.44000	99.78291			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.62144		100.60699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond	0.00000	101.82280		101.79516			0.00	0	1,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.91670		101.88768			0.00	0	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.72866		101.70242			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.01000	103.53861	6.80500	103.56259			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.81000	121.79902	6.60500	122.40312			0.00	0	4,123,000.00
DV22	On 07/02/2020	Spot Bond	7.82500	111.52646	7.58000	112.83140		68,406,150,000.00		8,742,000	161,937,000.00
DV23	On 27/02/2023	Spot Bond	8.33500	113.78638	8.08000	115.57633		16,328,265,000.00		1,959,000	200,583,260.00
E170	On 01/08/2020	Spot Bond	7.47500	137.69897	7.23000	139.29481			0.00	0	18,170,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000	107.96769		107.95728			0.00	0	6,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.26583		100.24133			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.28813		100.26160			0.00	0	1,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.30261		100.27474			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	101.97944		101.95929			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	131.94597	-0.30000	131.89516			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.69000	119.16920	1.72000	118.67111			0.00	0	15,040,000.00
EL29	On 19/11/2029	Spot Bond	1.77000	105.88841	1.80000	105.39561			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.02000	111.85780	8.75500	113.28548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.92000	112.56932	8.65500	114.11148			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.60000	104.01873	9.40000	105.36611			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.22000	95.52441	10.01500	96.44913			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.39657		100.37836			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.56375		100.54744			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.30695		100.29233			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	51.20000	100.00000	40.86077			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.87543	100.00000	53.74491			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	85.79380	100.00000	85.59792			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.07173	3.00000	126.01196			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.97000	109.23229	10.76500	109.57850			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	107.61528		107.60465			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.01134		100.98961			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.32311		101.30198			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.37000	98.74094	9.13000	99.62201			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.52392		100.50271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.48003		100.46059			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.46485		100.44617			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.53404		100.51242			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.51484		100.49414			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.42589		100.40862			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.44284		100.42489			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.45643		100.43794			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.42793		100.41058			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.42810		100.41091			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.44816		100.43015			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43000	104.85514	6.22500	105.26387			0.00	0	6,390,000.00
ES18	On 20/04/2018	Spot Bond	7.12500	109.89632	6.88500	110.90413			20,733,750,000.00	2,910,000	223,678,000.00
ES23	On 25/01/2023	Spot Bond	7.86500	117.98968	7.61000	119.84044			3,712,280,000.00	472,000	273,566,000.00
ES26	On 02/04/2026	Spot Bond	8.37500	97.40544	8.17500	98.91022			119,075,750,000.00	14,218,000	67,807,000.00
ES33	On 15/09/2033	Spot Bond	9.26500	85.76282	9.07000	87.31116			1,159,283,125,000.00	125,125,000	699,619,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.33539		100.31651			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.00327		100.98489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	0.00000	101.14984		101.13425			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	101.32525		101.31036			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.27726	100.00000	11.24993			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.97427	100.00000	10.94768			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.51189		100.49272			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.53015		100.51030			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.58852		100.56649			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.62131		100.59807			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.06000	104.43445	6.85500	104.66348		22,952,060,000.00	3,251,000	13,115,000.00	
FRB05	On 21/12/2018	Spot Bond	8.85000	98.26740	8.61000	103.51197		0.00	0	5,591,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.01492		99.99997		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.01486		99.99991		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.92195		100.90214		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	101.28671		101.27352		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	10.65000	111.19492	10.41000	112.18850		0.00	0	3,528,000.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.12270		100.08813		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	72.47594	100.00000	72.28534		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	0.00000	103.02193		103.02193		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	1.42000	130.12325	1.30000	131.27223			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.44000	276.23524	1.39000	277.28738			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.24000	151.58524	2.27000	150.96069			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000	199.46875	2.29000	199.37789			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22000	116.08551	7.01500	116.52086			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.21753	100.00000	30.15102			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.21753	100.00000	30.15102			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.13300	55.03886	8.13400	55.02277			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50500	34.68523	9.50500	34.67621			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.44420	9.74000	33.43534			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	96.39342	100.00000	96.14498			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.18723		100.18767			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.53172		100.50184			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.79350		102.75968			0.00	2,000,000	1,000,000.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.72713		101.70645			0.00	2,000,000	1,000,000.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.51634		100.48732			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.51634		100.48732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	100.20093		100.17577			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.50720		100.47869			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.96513		101.94153			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	99.82448		99.79904			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.67019		101.65020			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.85624		101.83398			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.16088		102.13429			0.00	2,000,000	1,000,000.00
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	99.82727		99.80223			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.84391		101.82129			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	102.27404		102.24602			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	102.46634		102.43589			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.74651		101.72510			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	106.85950		106.83174			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	102.73541		102.70156			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.80993		101.78773			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	0.00000	102.15183		102.12536			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	102.58393		102.55200			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.93902		101.91522			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	102.07487		102.04936			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	102.45050		102.42026			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	102.26725		102.23932			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	102.56132		102.52968			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	102.72411		102.69040			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.44372		102.41356			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.36454		102.33538			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	102.10883		102.08289			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	102.06808		102.04265			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	102.62011		102.58773			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	102.58620		102.55424			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	102.49347		102.46269			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	102.62463		102.59219			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	102.21068		102.18346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	13.00191	100.09221	12.97038			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.62189		101.60204			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	102.75349		102.71942			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.95579		101.93232			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.21444		102.18778			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.47301		100.44642			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.10787		102.08252			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.81078		101.78907			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	101.83350		101.81151			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.65426		101.63447			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.70799		101.68707			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.30798		102.27954			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	101.09452		101.07871			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000		99.98459			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	101.09452		101.07871			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	99.98460		99.96914			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.67401		101.65351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	103.55838	13.22500	103.57786			26,450,000,000.00	2,000,000	1,000,000.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.56524		101.54609			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	101.05639		101.04114			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	101.05639		101.04114			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.56751		101.54833			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.39619		102.36728			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.19211		101.17201			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.99500	95.61029	2.89500	96.53854			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.19723		100.19637			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.54213		100.52117			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.52128		100.50032			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.45287		100.43220			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.43687		100.41599			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.41720		100.39626			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.06905		101.04747			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.81753		101.79575			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.80626		101.78461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	0.00000	101.01780		100.99593			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.16964		98.14965			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	101.07875		101.06097			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.52275		101.50458			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.86734		100.84697			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.66000	118.38057	2.54000	119.40702			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.84252		101.82043			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.86294		101.84060			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.64000	118.56008	2.52000	119.58839			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.26000	118.30253	0.26000	118.25516			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.66000	118.38057	2.54000	119.40702			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.23999	122.94160	1.23999	122.88905			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.31000	124.65526	1.31000	124.60177			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.98628		100.96311			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.30193	100.00000	18.25760			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.77582		99.74338			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	99.80556		99.77740			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.58852	4.73000	109.53135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000	99.80186		99.77316			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.57935		101.56048			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.82895		101.80702			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.45230		102.42272			0.00	0	1,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.16462		102.13857			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.07845		102.05346			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	99.82040		99.79436			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	100.22898		100.19886			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	101.88537		101.86625			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.53556		100.50547			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.85960	100.00000	8.80633			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.42324		100.40347			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.66500	100.98563	10.55500	100.97245			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.31532		100.29288			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.47500	101.47437	7.36500	101.46984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	0.00000	99.90764		99.87594			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.68741		100.67003			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.80136		100.78110			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.94111		100.91734			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	101.02873		101.00275			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.40000	138.85315	3.38000	138.83269			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.42132		100.40691			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.88703		102.87217			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.96881		101.95312			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.59512		103.58574			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.14563		103.13654			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.79281		102.78985			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.85943		101.84246			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.95000	264.61485	1.90000	265.60968			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.45000	276.00160	1.40000	277.05258			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.17000	259.78322	2.12000	260.75435			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.79000	126.48547	1.67000	127.59635			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.80894		100.78993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.39000	126.43549	1.27000	127.55240			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.05073		101.03072			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.21850		101.19936			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.86097		100.83922			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.68732		100.66803			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	101.49827		101.47961			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000	97.83806	2.50000	97.79286			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.82151	100.00000	0.81952			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.54547	104.97509	12.51373			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.60026		100.58196			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.74623	101.07593	15.70772			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.47655	100.44759	8.45594			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	99.96798		99.95198			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.30388	100.76967	17.26167			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.80843		100.79305			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.64261		100.62359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	101.77584		101.74695			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.68058		100.66626			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000	107.23365	2.12000	107.18529			0.00	0	10,000,000.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.51654		100.49171			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	99.97186		99.95770			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.95212		100.93798			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.71000	109.02199	1.61000	110.10350			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.05367		98.05257			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.74000	108.68563	1.64000	109.76327			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.29682		100.27540			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
FRX14	On 01/09/2014	Spot Bond	5.95500	105.29978	5.88500	105.36651		2,024,700,000.00	340,000	345,000.00	
FRX15	On 14/03/2015	Spot Bond	6.44000	105.88149	6.23500	106.20913		22,288,840,000.00	3,461,000	3,103,000.00	
FRX16	On 15/09/2016	Spot Bond	7.06000	104.59164	6.85500	105.17267		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	7.53500	105.47504	7.28500	106.37583		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	7.67000	112.91049	7.43000	113.91570		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	8.32500	103.95668	8.08000	105.16895		6,043,950,000.00	726,000	1,347,000.00	
FRX23	On 28/02/2023	Spot Bond	9.26500	92.57589	9.01000	94.07879		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.28000	110.28672	9.08000	111.76787			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.97000	98.98768	9.76500	100.62160			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.17500	80.77717	10.00000	82.11941			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.17239		100.07436			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.27809		101.25953			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.17229		101.15327			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.76500	103.86031	8.51500	104.65180			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	100.61389		100.59927			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	99.88439		99.86994			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000	99.04622		99.03177			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	100.00000	99.99946	100.00000	100.00000			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	100.00000	99.99952	100.00000	100.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	99.34969		99.33524			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	99.55284		99.53841			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	99.48072		99.46629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD189	On 01/08/2013	Spot Bond	0.00000	99.26299		99.24853			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	99.17628		99.16183			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	101.00323		100.98697			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	101.30714		101.28592			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.79561		100.77854			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.81463		100.79715			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.85139		100.83312			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.88672	100.00000	2.88033			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.89699		100.87774			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.96026		100.93964			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.01737		100.00009			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.22550		101.21030			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.03184		101.01360			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	99.87914		99.86155			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.22176		101.20480			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.99990		99.98274			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.22285		100.20691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.52830		101.50854			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.96167		100.94371			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.96553		99.94827			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.72540		100.70705			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.80089		100.78633			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.58247		100.56790			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	105.67330		105.67475			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	105.67330		105.67475			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	99.89044	100.00000	99.64319			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.95997		100.94171			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.98875		100.96993			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.59784	100.87652	7.39661	101.32700			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	105.93621		105.93836			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.99602		100.97707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.03920		101.01941			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.95098	117.06290	7.74992	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	106.27605		106.27911			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	101.06089		101.04070			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.10402		101.08300			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.40176	114.94363	8.20093	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	107.47784		107.48415			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	101.14733		101.12550			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.18321		101.16067			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	108.07674		108.08706			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	109.75101		109.76743			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.05113		101.03187			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.17925		101.15839			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.22564		101.20397			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.63500	114.98511	7.39000	116.39815		21,973,530,000.00	2,878,000	39,055,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.22000	281.43542	1.17000	282.51335		0.00	0	76,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.20000	281.91393	1.15000	282.99423		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.25000	103.32640	9.07500	104.93402		2,220,000,000.00	240,000	12,652,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.24500	103.37318	9.07000	105.00713			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.10000	116.12188	1.00000	117.28523		575,193,300,000.00	522,903,000	690,904,000.00	
I2038	On 31/01/2038	Spot Bond	2.05000	109.96235	2.02000	110.53601		429,434,000,000.00	209,480,000	401,344,209.00	
I2050	On 31/12/2050	Spot Bond	2.14000	115.85488	2.14000	115.80250		152,892,300,000.00	71,445,000	65,994,780.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	92.75000		93.15000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.11000	107.78885	6.90500	108.11414		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	101.39065		101.37607		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	101.93870		101.92082		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	101.35949		101.34083		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.01588		99.99998		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.45556		100.44075		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	7.11500	103.26378	7.04500	103.29602		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.61000	106.90417	7.40500	107.40166		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.11500	109.64827	7.86500	110.64650		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	7.04500	102.32608	6.97500	102.36508		0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	100.85837		100.84104		0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	100.37874		100.36135		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.25000	109.44928	3.23000	109.42185			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.43000	104.90970	7.22500	105.47233			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.65930		100.64218			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.70158		100.68336			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.07999	127.98396	0.07999	127.93334			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.39000	130.42341	1.27000	131.57554			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.20985		101.19161			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.68950		102.67781			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.81500	105.40466	7.56500	106.39874			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.07136		100.05513			0.00	200,000	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.69408		101.68639			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.46429		100.44689			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.28000	98.56281	8.04000	103.57796			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.72500	95.65318	8.48000	96.79391		3,053,750,000.00		350,000	10,409,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.14876		100.13351			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.91500	99.10328	7.66500	100.05934			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00190	100.00000	0.00189			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.71771	5.00000	100.70412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.71771	5.00000	100.70412			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.80321	5.00000	101.78932			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.71771	5.00000	100.70412			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.96244	4.00000	100.95158			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.65314		102.62915			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.55276		102.52936			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.66533		101.64114			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.11000	110.64935	8.90500	111.14826			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.41082		101.38979			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.41082		101.38979			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.52398		100.50276			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24015	100.00000	7.22261			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	101.44189		101.41205			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	101.05500		101.02540			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.84812		100.81864			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.11000	101.76886	8.90500	102.07193			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.23631		100.22036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	100.42730		100.41197			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	98.63518		98.62040			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.79633		99.76826			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.91075	100.00000	3.89769			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.78695			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.40000	98.68599	5.40000	98.68599			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.25000	99.91377	5.25000	99.91377			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.25000	99.81336	5.25000	99.81336			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.25000	99.61315	5.25000	99.61315			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.30000	99.50873					0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.30000	99.30784	5.30000	99.30784			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	99.09108	5.40000	99.09108			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.98949	5.40000	98.98949			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.88812			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.40000		98.58523	5.40000	98.58523			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		77.49469	100.00000	77.33051			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		76.51992	100.00000	76.35983			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		75.41322	100.00000	75.25773			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		74.33809	100.00000	74.18699			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		73.29317	100.00000	73.14629			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		72.27723	100.00000	72.13439			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		71.28906	100.00000	71.15010			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		69.39163	100.00000	69.25996			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		68.48030	100.00000	68.35206			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		67.59259	100.00000	67.46765			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		66.72761	100.00000	70.64357			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		69.84321	100.00000	69.71070			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.62817		100.61231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF073	On 30/07/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.61112		101.58719			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85094		103.95153	10.58125	104.29109			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85094		102.31120	10.58125	102.64540			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.71944		101.69800			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.02506		99.99988			0.00	2,000,000	1,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.68215		101.66117			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.21322	6.50000	101.19553			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.78728		101.76537			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.30610		101.28816			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042		68.43457	100.25042	68.43457			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.20645		100.19167			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		21.69587	100.00000	21.64331			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		13.88536	100.00000	13.85172			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000		100.00000	0.00000	99.98514			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000		101.23880		101.22405			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000		101.04686		101.03175			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000		101.04686		101.03175			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond	0.00000	100.33253		100.31736			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.33253		100.31736			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.43879		100.42359			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.54528		100.53006			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	99.96201		99.98100			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.20382		100.18924			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.21571		100.20010			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	101.42897		101.41387			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	101.43941		101.42421			0.00	0	574,000.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.94681		99.92909			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	101.23880		101.22405			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	101.23699		101.22226			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	101.22405		101.20930			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.92707		100.91153			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.87534		100.86075			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.91444		100.89767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING215	On 28/11/2013	Spot Bond	0.00000	100.20382		100.18924			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.71978		100.70292			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.71978		100.70292			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	101.05959		101.04052			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.61129	100.00000	58.46929			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.72230		101.69729			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	101.31860		101.28685			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IP260U	On 27/06/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.14567		100.12455			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.02422		101.00612			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.04745		101.02894			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.06298		101.04419			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.12000	103.60432	7.91500	104.25912			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.93500	103.40832	6.82500	103.47498			839,135,000.00	121,000	251,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.98933		101.97095			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.36500	106.98905	8.11500	107.88572			4,834,970,000.00	578,000	20,876,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	101.22160		101.20203			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.34495		100.32176			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.75302		101.73115			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.29000	109.08316	8.08500	109.44645			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	99.81608		99.79526			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.03727		100.08138			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.48000	120.00747	2.36000	121.05081			496,000,000.00	200,000	100,000.00
IV019	On 31/03/2028	Spot Bond	3.42000	131.40983	3.45000	130.87570			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.20461		100.18867			0.00	0	3,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.46735		101.44538			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.27803		101.25694			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.26843		101.24856			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.97999		99.96009			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.58280		101.56150			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.84665		100.83113			0.00	0	5,000,000.00
IV030	On 31/01/2025	Spot Bond	3.10000	94.59966	3.00000	95.51644			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.10000	97.99460	3.00000	98.54663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	99.99985		99.97879			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.33547		100.32018			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.01500		100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.35000	110.29460	11.11000	111.19860			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.02324		100.99863			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.42000	131.40983	3.45000	130.87570			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.25000	95.01188	5.25000	95.01188			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.25000	99.88506	5.25000	99.88506			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.25000	99.78471	5.25000	99.78471			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.25000	99.68456	5.25000	99.68456			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	99.58461	5.25000	99.58461			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.27921			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	99.16376	5.40000	99.16376			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	99.06203	5.40000	99.06203			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.96051	5.40000	98.96051			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.85919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.75808			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		24,000,000,000,000.00	240,000,000	240,000,000.00	
IVA337	On 12/09/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	0.00000	101.28562		101.26509			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.56963		100.54979			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.79146		100.77286			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.79746		100.77872			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.74473		100.72723			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.17506		101.15658			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.88199		99.86480			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.68681		100.67074			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.65780		100.64241			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.51564		100.49978			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.41353		100.39756			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.36939		100.35240			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.39238		100.37255			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.19798		100.17968			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.62784		100.61197			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.69402		100.67916			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	85.18519	100.00000	84.98845			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.89349	100.00000	56.75415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.79513	100.00000	65.63399			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		53.00538	100.00000	52.83989			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		52.63056	100.00000	52.53071			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.80503		100.78566			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.06075	100.00000	9.03880			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		29.36295	100.00000	29.29104			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.06283		101.04405			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.03880	100.00000	9.01690			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.12169		101.10186			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		36.08131	100.00000	35.96866			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.16230		102.14065			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.92598		100.90259			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.20000		145.81001	8.00000	147.99295			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		101.27443		101.25865			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.97528		101.95886			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.46500		99.73477	8.21500	100.56680			39,489,225,000.00	4,665,000	3,035,000.00
LGL03	On 03/04/2018	Spot Bond	8.51500		98.02550	8.26500	98.95987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04	On 23/05/2020	Spot Bond	8.00000	100.40582	8.00000	100.38442			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.94640		99.91975			0.00	0	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	11.36000	98.53790	11.15500	98.94201			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.94096		99.91164			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.62766		100.61178			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.95401		100.93829			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	99.55744		99.54269			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.98585			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	99.37044		99.35613			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	99.11766		99.10343			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
MAQ04U	On 19/06/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MAQ05U	On 27/06/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	99.87237		99.85819			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.07842		101.05936			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.62715		100.61127			0.00	0	3,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.09641		101.07921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.96053		100.94325			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.56476		101.54792			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.53250		102.52138			0.00	0	5,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.07590		100.06071			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.15258		101.13671			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.46344		101.44689			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.84389		100.82406			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.82477	100.00000	60.67580			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.93947	100.00000	57.79911		200,000,000,000.00		2,000,000	1,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	63.24389	100.00000	63.08900			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	32.92734	100.00000	32.84757			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.41452	100.00000	28.34569			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.52424	100.00000	25.46241			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.20000	105.18102	7.96000	106.28982		754,400,000.00		92,000	138,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.96246		99.94372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000	99.96861		99.95282			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.96549		99.94823			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.14658		101.12927			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.15538		101.13794			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.19939		101.18128			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.88228		102.86314			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.02956		103.00940			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.60000	104.40909	7.35000	105.12587			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.27000	108.73715	8.03000	109.80482			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.99500	110.30222	8.73000	111.91282			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.59000	103.66693	6.48000	103.80865			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.39781		101.38116			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.45457		101.43722			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.07500	107.88359	8.83000	109.06825			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.26000	104.55697	7.05500	104.96612			36,300,000.00	5,000	24,941,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.20542		100.18657			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.52500	101.11924	8.27500	101.93271			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.19648					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.22500	101.11586	7.97500	101.93531			17,897,600,000.00	2,176,000	5,707,000.00
MTN02	On 13/07/2014	Spot Bond	6.70500	107.78207	6.59500	107.87969			6,477,030,000.00	966,000	3,153,000.00
MTN03	On 13/07/2015	Spot Bond	7.31000	107.74510	7.10500	108.12588			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.17000	110.85254	7.92000	111.72312			16,952,750,000.00	2,075,000	2,580,000.00
MTN05	On 28/10/2013	Spot Bond	6.42500	101.41851	6.35500	101.42766			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	99.81677		99.80268			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	99.60508		99.59098			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	99.36531		99.35120			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.25139	100.00000	6.23624			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16562	100.00000	0.16522			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.54525	100.00000	6.52940			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.62541	100.00000	6.60935			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.08673	100.89771	6.07186			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.16830	100.61875	6.15327			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	100.45350		100.43711			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.45804		100.44148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond		0.00000	100.46939		100.45242	0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.47706		100.45982	0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.48537		100.46783	0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.49291		100.47510	0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.49654		100.47861	0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.54221		100.52263	0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.59519		100.57370	0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.16562	100.00000	0.16522	0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.16562	100.00000	0.16522	0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.50500	98.93876	8.25000	100.54976	0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	101.26296		101.24733	0.00	12,000,000	3,000,000.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	101.16668		101.15098	0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.53175		100.51508	0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.99123		101.98146	0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.76462		100.74916	0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.26599		100.24805	0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond		7.31000	109.14017	7.10500	109.55913	47,917,050,000.00	6,555,000	6,563,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.27746		100.25932	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.45000	116.92195	8.21000	118.15243			24,800,750,000.00	2,935,000	7,398,000.00
NBK4	On 28/10/2024	Spot Bond	10.37500	32.51592	10.17500	33.18524			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36000	105.33941	7.15500	105.67901			1,251,200,000.00	170,000	9,670,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.00315		100.98405			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.06062		101.04043			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.90500	102.90019	6.83500	102.93470			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	101.74441		101.72881			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.56000	106.45544	7.35500	106.95653			40,219,200,000.00	5,320,000	3,923,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.36851		101.35082			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	100.29446		100.27465			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.53131		101.51032			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.25874		101.23897			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.12186		101.10203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.15341		100.13404			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.33204		83.31356			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.14464		100.12636			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.87737		100.85852			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.96031		100.93967			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.80889		100.78988			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.16387		101.14329			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	79.34430		79.32519			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.20577		100.18841			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.40234		100.38720			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.14419		100.12836			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.18551		101.16814			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.52128		100.50176			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.84219		99.82425			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.85192		99.83506			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.19953		101.18038			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.85787		99.84166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.85092		99.83438			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.85104		99.83452			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.06000	107.48219	7.85500	107.89183			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.63500	103.02841	6.52500	103.04112		530,800,000.00		80,000	80,000.00
NED8	On 08/02/2014	Spot Bond	6.48500	104.54508	6.37500	104.59817		16,238,440,000.00		2,504,000	2,504,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.98644		100.97097			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.61500	114.44996	11.36500	115.49672			0.00	0	5,184,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.18311		110.22555			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.16441		100.14061			0.00	0	1,000,000.00
NILB10	On 08/12/2016	Spot Bond	1.46000	159.98504	1.41000	160.18141			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.12500	110.07204	7.88000	111.41814			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	99.96956		99.95434			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	99.98500		99.96994			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	99.97122		99.95684			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.75500	109.23632	8.51000	110.55405			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.35190		100.33411			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.80494		100.78927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.33361		100.31673			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.33029		100.31358			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.34385		100.32646			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.95500	110.83824	8.71000	112.42299			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.35742		100.33935			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.34390		100.32650			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.35196		100.33416			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.15500	109.14824	8.91000	110.44744			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.37905		100.35989			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.36283		100.34449			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.35736		100.33929			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.45966		100.43646			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.42686		100.40530			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.36817		100.34956			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.32500	133.99907	3.30500	133.94469			0.00	0	30,109,000.00
NRA014	On 30/04/2014	Spot Bond	6.56000	105.24139	6.35500	105.40332			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.94000	119.18801	7.70000	120.34047			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	8.25000	127.15902	7.98500	129.14768			0.00	0	16,287,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	1.35500	172.92598	1.30500	173.56422			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.88000	128.41473	8.68000	130.41167			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.98945		100.97097			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.96303		100.94505			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.10695		101.09113			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.75012		100.73206			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.72509		100.70917			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.25187		101.23496			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.50058		101.48189			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.29520		100.27406			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.38014		100.35289			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.85972	100.00000	15.82130			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	21.23245	100.00000	21.18045			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	21.28187	100.00000	21.22975			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.31152	100.00000	21.25933			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	22.02314	100.00000	21.96920			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.81383	100.00000	22.75796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.75564	100.00000	27.68765			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.76500	105.74266	6.56000	106.18188		7,312,965,000.00		1,081,000	8,867,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.08711	100.00000	6.07237			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.31000		96.85000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.62746	100.00000	32.54755			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	99.96486		99.94730			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.82563		100.80829			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	101.59077		101.57548			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	88.57948	100.00000	88.37678			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.46597		100.45141			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.27641		100.26186			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.31845		101.30035			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.50106		100.48606			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.88458		99.86812			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	99.89795		99.88305			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	99.89228		99.87657			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.07871		100.06392			0.00	22,000,000	5,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.88100		99.86368			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.87980		99.86266			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	99.88284		99.86579			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	99.88309		99.86606			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.87386		99.85552			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	99.87406		99.85610			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	99.86588		99.84641			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	99.86597		99.84650			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	99.86737		99.84845			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	99.85084		99.82923			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.28681		101.26949			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.32795		101.31007			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.34645		101.32833			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.38757		101.36889			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.56419		101.54314			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.60523		101.58362			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.48247		100.46439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	100.83570		100.81558			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.11000	112.04164	5.90500	112.28573			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.10500	92.69788	5.99500	92.80786			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.62000	39.18573	7.42000	40.13543			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.11000	118.59001	5.90500	119.04162		292,219,934,729,190.00	826,503,229	9,545,990,429.00	
R158	On 15/09/2015	Spot Bond	6.11000	112.04164	5.90500	112.28573			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.01000	87.46979	5.80500	87.85079			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.11000	124.75589	5.90500	125.41557			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.94000	82.62359	5.73500	83.14921			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.43500	104.20862	5.32500	104.20944			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.80000	122.03748	7.60000	129.17661		154,152,030,240,000.00	763,080,800	5,356,456,300.00	
R187P	On 21/12/2026	Spot Bond	7.54000	36.74328	7.34000	37.70685			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.46000	34.50636	7.26000	35.48008			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.95000	287.97763	0.90000	289.08810		72,452,700,000.00	76,266,000	197,424,000.00	
R201	On 21/12/2014	Spot Bond	5.73500	104.11316	5.62500	108.62843		1,289,436,180,500.00	224,836,300	791,929,150.00	
R202	On 07/12/2033	Spot Bond	1.80000	215.03959	1.80000	214.94448		256,955,760,000.00	142,753,200	1,567,442,300.00	
R203	On 28/02/2023	Spot Bond	7.45500	104.16611	7.20000	105.92988		28,294,036,050,000.00	795,310,000	3,842,091,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.66500	107.75210	6.41500	108.68551		41,252,630,930,000.00	189,442,000	6,647,838,000.00	
R204	On 21/12/2018	Spot Bond	6.85000	105.00270	6.61000	110.10669		17,273,052,488,700.00	521,613,502	4,890,800,977.00	
R2048	On 28/02/2048	Spot Bond	8.80000	101.88621	8.66500	103.33172		28,363,868,904,800.00	223,166,921	3,461,874,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	64.31799	100.00000	64.16047		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.62500	104.11796	5.55500	104.14304		2,812,500,000.00	500,000	2,092,370,000.00	
R207	On 15/01/2020	Spot Bond	7.07500	103.84402	6.83000	105.11544		47,197,671,675,000.00	671,049,000	5,912,150,105.00	
R208	On 31/03/2021	Spot Bond	7.17000	98.83660	6.90500	100.37248		53,366,823,673,140.00	443,071,642	9,670,934,714.00	
R209	On 31/03/2036	Spot Bond	8.67500	77.29105	8.50000	78.69174		30,505,646,175,000.00	516,501,000	8,692,771,000.00	
R210	On 31/03/2028	Spot Bond	1.52000	165.66409	1.55000	164.97621		686,682,800,000.00	451,765,000	596,199,564.00	
R211	On 31/01/2017	Spot Bond	0.60000	131.05269	-0.62000	131.09491		(187,038,960,000.00)	311,731,600	222,464,189.00	
R212	On 31/01/2022	Spot Bond	0.82000	136.27881	0.70000	137.49255		30,590,920,000.00	37,306,000	1,652,115,000.00	
R213	On 28/02/2031	Spot Bond	8.42000	88.98761	8.21500	90.68342		36,635,167,400,000.00	350,970,000	5,110,983,000.00	
R214	On 28/02/2041	Spot Bond	8.75000	78.48216	8.57500	79.94637		17,756,077,500,000.00	029,266,000	7,191,167,000.00	
R224C	On 15/09/2013	Spot Bond	5.49500	98.57533	5.38500	98.58911		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.59500	95.88831	5.48500	95.95233		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.70500	93.15310	5.59500	93.26485		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	6.17000	89.85225	5.96500	90.15320		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.01000	87.46979	5.80500	87.85079			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.93000	85.10032	5.72500	85.55650			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.94000	82.62359	5.73500	83.14921			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.68000	99.84463	5.57000	99.83242			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.77000	97.04413	5.66000	97.08400			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.79000	94.30407	5.68000	94.39322			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.74000	91.71884	5.63000	91.85480			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.08000	88.56497	5.87500	88.90897			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.95000	86.22664	5.74500	86.64832			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.93000	83.78476	5.72500	84.27849			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.99000	81.20501	5.78500	81.76463			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.64000	76.86798	6.39000	77.60778			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.69000	74.23516	6.44000	75.04010			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.85500	71.25832	6.61500	72.08209			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.83500	68.97056	6.59500	69.84905			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.81500	66.76917	6.57500	67.69830			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.80500	64.60975	6.56500	65.58501			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.03500	61.51517	6.79000	62.53600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	7.01500	59.51139	6.77000	60.57079			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.09000	57.16137	6.82500	58.33788			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.06000	55.34094	6.79500	56.55257			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.03000	53.59404	6.76500	54.83783			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.00000	51.91734	6.73500	53.19054			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.96000	50.35647	6.69500	51.65784			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.92000	48.86145	6.65500	50.18876			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.74000	43.28237	7.54000	44.20269			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.70000	41.85516	7.50000	42.78655			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.66000	40.49064	7.46000	41.43179			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.62000	39.18573	7.42000	40.13543			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.58000	37.93753	7.38000	38.89467			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.54000	36.74328	7.34000	37.70685			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.50000	35.60038	7.30000	36.56945			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.46000	34.50636	7.26000	35.48008			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	99.81846		102.27602			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	101.12188		101.10205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.38059		101.35616			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.32306		100.30135			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.43671		101.41256			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.48056	100.00000	11.45274			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.53307	100.00000	2.52687			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	100.01911		100.06707			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.01676		100.00019			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.07736	100.00000	75.82418			0.00	25,000,000	25,000,000.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.08802	100.00000	49.32707			0.00	237,000,000	195,000,000.00
RCSC15	On 06/09/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.34714		101.32864			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.99991		99.98249			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	99.77915		101.42502			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.11422	100.00000	82.93074			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	99.79474		101.26295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.07308	100.00000	80.57395			0.00	526,000,000	400,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.99246		100.97393			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.39916		100.38082			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	101.08973		101.07252			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.21358		101.19855			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.67755		100.65852			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.92256		100.90792			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.39538		100.38074			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.14417		100.12588			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	101.43177		101.40585			0.00	0	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.02588		101.99636			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.28882		101.25775			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.14913		101.12146			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.14913		101.12146			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	101.13584		101.11539			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.38565		100.36514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	0.00000	99.98076		99.96153			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	101.25670		101.23631			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.11137		102.08300			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.37036		102.33849			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.02506		99.99989			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	101.01467		100.99419			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.88737	12.35000	106.85201			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.02077		100.00015			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	101.28409		101.25314			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.46400	100.00000	12.43381			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.46400	100.00000	12.43381			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	100.00000	48.86649	100.00000	48.71393			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.23650		100.21482			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.35526	100.00000	53.22601			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.33500		100.31248			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.02442	5.25000	102.00981			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94928	100.00000	0.94700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.44750	100.00000	6.43171			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.38143	100.00000	12.27952			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.94722		100.93152			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	101.73025		101.68856			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.53000	109.49509	8.26500	111.05916		10,372,480,000.00	1,216,000	5,576,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	99.12845		99.12855			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.41000	110.73942	7.20500	111.37347			0.00	0	33,986,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.36195		100.34158			0.00	200,000	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.71500	103.69807	8.46500	104.60896			0.00	0	21,336,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.96091		100.94111			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	99.86802		99.84881			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.83451		100.81447			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.98693		100.96618			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.96763		100.94728			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41000	104.42834	7.20500	104.78486		11,878,230,000.00	1,603,000	14,147,000.00	
SBK9	On 10/04/2018	Spot Bond	8.45000	101.20853	8.21000	102.12690		9,633,000,000.00	1,140,000	23,483,000.00	
SBK11	On 09/04/2014	Spot Bond	1.00000	131.95318	0.98000	131.91913		200,000,000.00	200,000	216,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	0.90120	164.56609	-0.90120	164.50546			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.57000	115.31050	7.36500	115.74085			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.43000	115.61967	7.22500	116.05201			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36000	115.77467	7.15500	116.20801			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.06500	102.60856	7.81500	103.48263			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50500	115.45390	7.30000	115.88518			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.47000	115.53122	7.26500	115.96299			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.88197		99.86478			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.10010		100.08758			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.78413		101.76104			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.31476		101.29461			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	101.44666		101.42457			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	88.27542	100.00000	88.06721			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.71500	106.18885	7.46500	107.09324			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.59695		100.57969			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.39080		101.37535			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.47595		101.45756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000	1.68841	100.00000	1.68465			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.47498		101.45592			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.82000	112.45875	8.55500	114.02494			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.45000	105.14747	9.25000	106.65841			0.00	0	1,723,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.54448		100.52410			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.86213		100.84652			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.32322		100.30502			0.00	200,000	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.33291		100.31417			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.34000	102.87301	8.10000	103.98351		12,618,420,000.00	1,513,000	4,338,000.00	
SBS3	On 25/05/2026	Spot Bond	8.50000	98.04287	8.30000	99.56518			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.87000	99.01698	8.60500	100.54411		3,264,160,000.00	368,000	4,859,000.00	
SBS9	On 07/07/2016	Spot Bond	7.29000	116.06283	7.08500	116.63627		44,279,460,000.00	6,074,000	2,462,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	124.25305	0.70000	124.20179			0.00	0	118,000.00
SBSI11	On 07/12/2023	Spot Bond	1.48000	275.30209	1.43000	276.34962		1,198,800,000.00	810,000	710,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.07999	127.98396	0.07999	127.93334			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	109.99000		111.25000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.35558	100.00000	4.34503				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	125.47649	0.64999	125.42489				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.21322	6.50000	101.19553				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.83401		99.81413				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	101.30623		101.28829				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.40859		101.38926				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.72768		102.71322				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.76500	103.88368	8.51500	104.70103			2,945,040,000.00	336,000	427,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	100.72540		100.71083			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.14681		101.12821			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	6.52500	103.56657	6.41500	103.56863			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.41000	109.28440	7.20500	109.85880			0.00	0	12,230,000.00
SMF1	On 27/06/2013	Spot Bond	6.73500	104.36189	6.62500	104.34802			26,940,000.00	4,000	106,000.00
SNT01	On 15/09/2017	Spot Bond	8.11500	102.43060	7.86500	103.30263			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.53796		100.52078			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.37801		100.35981			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.57170		100.55455			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.38091		100.36257			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96500	108.78403	7.71500	109.44724			0.00	0	6,015,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.32022		101.30315			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.98019		100.96256			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.02146		101.00308			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.85000	97.22192	8.58500	98.51657			45,524,400,000.00	5,144,000	44,222,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.15664		100.13686			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.54045		101.52008			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.90930		100.88976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	8.77800	90.02517	8.51300	91.38621			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.84000	89.70570	8.57500	91.06044			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.98000	102.28694	6.87000	106.79360			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.33500	97.51288	8.09000	98.68313			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.87136		99.85270			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.84500	103.39620	7.59500	104.27932			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.01000	116.55387	6.80500	116.99225			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.85000	107.46225	1.75000	108.52584			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.80000	100.66895	7.56000	105.71305			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000	98.99141		98.97700			0.00	0	0.00
SY1001	On 19/06/2013	Spot Bond	0.00000	99.88594		99.87168			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	98.99287		98.97848			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	98.88945		98.87503			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	98.85991		98.84548			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923		On 21/08/2013	Spot Bond		100.00000	83.71560	100.00000	83.52403		0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond		100.00000	83.52403	100.00000	83.33333		0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond		100.00000	83.33333	100.00000	83.14351		0.00	0	0.00
SYN928		On 19/07/2013	Spot Bond		100.00000	90.57072	100.00000	90.34653		0.00	0	0.00
SYN929		On 19/07/2013	Spot Bond		100.00000	90.57072	100.00000	90.34653		0.00	0	0.00
SYN985		On 07/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SYN986		On 19/06/2013	Spot Bond		0.00000	99.88485		99.87046		0.00	0	0.00
SYN988		On 30/07/2013	Spot Bond		0.00000	99.28422		99.26961		0.00	0	0.00
SYN989		On 16/07/2013	Spot Bond		0.00000	99.49595		99.48154		0.00	0	0.00
SYN990		On 19/07/2013	Spot Bond		0.00000	98.87387		98.87026		0.00	0	0.00
SYN992		On 26/07/2013	Spot Bond		0.00000	99.35209		99.33770		0.00	0	0.00
SYN993		On 29/07/2013	Spot Bond		0.00000	99.30792		99.29350		0.00	0	0.00
SYN994		On 05/08/2013	Spot Bond		0.00000	99.20478		99.19032		0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond		0.00000	99.09258		99.07818		0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond		0.00000	99.07867		99.06427		0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond		0.00000	99.04932		99.03491		0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond		0.00000	99.06222		99.04779		0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond		0.00000	99.00286		98.98841		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.67000	114.69398	6.46500	115.14045			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.36000	106.60916	8.16000	108.17148			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.70010	100.00000	51.58442			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.12767	100.00000	41.02694			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.70983	100.00000	14.67419			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.83500	102.70047	6.76500	102.73441			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	99.95769		99.94359			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.88971		100.87310			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	99.32299		99.30889			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.66021		100.64351			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	99.20876		99.19463			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.70973		100.69305			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.36000	106.89131	7.15500	107.44957			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	101.54084		101.52495			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.40223		100.38592			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.44893		100.43270			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.95170		100.93391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.98089		100.96256			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.10243	7.83000	103.08055			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.93563		100.91815			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.97214		100.95396			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.77704		102.75707			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.93563		100.91815			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.97214		100.95396			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.79467	7.16000	102.77353			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.04363		101.02410			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.03780		101.01839			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.17768		101.15562			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.15876		101.13705			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.72873		101.69617			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.66370		101.63238			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.98524		100.96684			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.59494	101.06155	6.57863			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.92979		100.91241			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	105.18764		105.16967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.06113		101.04128			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.11943		101.09847			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.73451		101.70184			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.94263		100.92503			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.96320		100.94521			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.97789		100.95963			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.96320		100.94521			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.97789		100.95963			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.98524		100.96684			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.95439		100.93656			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.97789		100.95963			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.05867		101.03890			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.05867		101.03890			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.05867		101.03890			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.17608		101.15411			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.20542		101.18289			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.16875		101.14691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.75432		101.72147			0.00	0	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.79084		101.75730			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.77623		101.74297			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	101.34391		101.32765			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.06000	107.96211	7.85500	108.30740			20,327,320,000.00	2,522,000	1,414,000.00
TL20	On 22/02/2020	Spot Bond	7.25000	95.26884	7.00500	96.47511			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.60500	106.77565	7.35500	107.71901			44,215,470,000.00	5,814,000	997,410,000.00
TN20	On 17/09/2020	Spot Bond	8.15000	115.12512	7.88500	116.66131			36,528,300,000.00	4,482,000	340,411,000.00
TN23	On 06/11/2023	Spot Bond	8.47000	116.94105	8.21500	118.86113			1,880,340,000.00	222,000	117,615,000.00
TN25	On 19/08/2025	Spot Bond	8.79000	108.16213	8.59000	109.68404			0.00	0	247,355,000.00
TN27	On 14/11/2027	Spot Bond	8.85500	101.02736	8.65500	102.63824			62,542,865,000.00	7,063,000	70,380,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.47534		100.45753			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.48618		100.46797			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.50012		100.48138			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.50150		100.48272			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.57001		100.54867			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.71195		100.68531			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.12104		101.10299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.16678		101.14803			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.19419		101.17503			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.30475	10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.29716	9.75000	100.27010			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.29784	100.00000	10.27040			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	99.98518		99.98425			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	99.17009		99.15578			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	96.45718		96.44242			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	98.14664		98.13217			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	95.44439		95.42969			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	97.96947		97.95517			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	95.35488		95.34027			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	97.78987		97.77571			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	95.15088		95.13653			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	94.84828		94.83364			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.97747		100.96288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	0.00000	100.91911		100.90452			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.88993		100.87534			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.83158		100.81699			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.81699		100.80240			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.78781		100.77322			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.73219		100.71755			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.77612		100.76148			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.49603		100.48144			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.40849		100.39390			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.37932		100.36473			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.30637		100.29178			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000	100.28641		100.27209			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	96.34827	100.00000	96.10123			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.90616		100.88938			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.47370		100.45678			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.79077		100.77612			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.41003		100.39538			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.57000	114.76577	8.30500	116.34227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000	101.67057		101.65373			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.07519		101.05472			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.42791		101.40546			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.00500	106.54266	8.75500	107.41111			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	88.10894	100.00000	87.90211			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	87.90472	100.00000	87.70762			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	88.23882	100.00000	88.03169			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	101.12827		101.11306			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.18126		101.16500			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.60308		100.58513			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.62505		100.60646			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.62604		100.60742			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.32664		101.30843			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.36768		101.34890			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.20509		100.19044			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	138.54000		137.47000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.47000	116.44792	6.26500	117.02978			1,242,240,000.00	192,000	96,665,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.29000	251.38181	-0.31000	251.51704			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.51000	104.85495	6.30500	105.22107			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.17000	106.55260	6.92000	107.41871			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.40500	107.91358	7.16500	109.09418			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.70000	107.24234	7.45500	108.58921			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.71000	107.90688	7.44500	109.53045			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.71000	98.74871	5.60000	98.75755			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.77000	97.35296	5.66000	97.38740			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.06000	88.46763	5.85500	88.81567			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.76000	95.54096	5.65000	95.60852			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.77000	94.18880	5.66000	94.28034			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.99000	87.02240	5.78500	87.41788			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.75000	92.01810	5.64000	92.14870			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.06000	88.45304	5.85500	88.80152			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.79500	65.63360	6.55500	66.58957			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.69748	100.00000	10.67718			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04308	100.00000	0.04299			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.69748	100.00000	10.67718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	28.66298	100.00000	28.60859				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	29.32366	100.00000	29.26802				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	27.49014	100.00000	27.43799				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	27.49014	100.00000	27.43799				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	24.66987	100.00000	24.62306				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	24.66987	100.00000	24.62306				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	21.88811	100.00000	21.84658				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	21.88811	100.00000	21.84658				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.79738	100.00000	13.77120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.26486	100.00000	12.24159			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.26486	100.00000	12.24159			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.60767	100.00000	11.58565			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.96486	100.00000	10.94405			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
Total for j-Bonds :								874,275,681,926,330.00	,717,842,194	105 692 202 777.00	
Grand Total:								'4,276,194,526,489.00	'17,879,012	05 695 019 983.00	